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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

Statutory Statement Contact MIGUEL SAUCEDO (Name), 847-402-0160 (Area Code) (Telephone Number)
MSaucedo@allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Secretary	RHONDA SMITH FERGUSON
Vice Chairman	DOGAN CIVGIN	Chief Financial Officer	MARIO RIZZO

OTHER

ELIZABETH ANN BRADY, Executive Vice President	ERIC BRANDT, Executive Vice President	JOHN EDWARD DUGENSKE, President, Investments and Financial Products
SUREN GUPTA, Executive Vice President	WILLIAM GUY HILL, Executive Vice President	MARILYN VICTORIA HIRSCH #, Treasurer
JESSE EDWARD MERTEN, President, Financial Products	JULIE PARSONS, Executive Vice President	JOHN CHARLES PINTOZZI*, Controller
MARK QUINN PRINDIVILLE, Executive Vice President	PETER ANDREW RENDALL #, Executive Vice President	GLENN THOMAS SHAPIRO, President, Personal Property-Liability
STEVEN PAUL SORENSON, Executive Vice President	TERRANCE WILLIAMS, Executive Vice President	

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS

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

THOMAS JOSEPH WILSON II Chairman of the Board	RHONDA SMITH FERGUSON Secretary	MARIO RIZZO Chief Financial Officer

Subscribed and sworn to before me this 11TH day of FEBRUARY 2022

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

MIGUEL SAUCEDO
NOTARY
11/04/2022

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

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

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	28,979,837,324		28,979,837,324	31,919,103,672
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	135,945,359		135,945,359	72,771,814
	2.2 Common stocks	6,995,776,989	6,769,226	6,989,007,763	7,797,487,456
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	737,144,434		737,144,434	574,570,640
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	60,819,787		60,819,787	181,073,084
	4.2 Properties held for the production of income (less $ .....64,831,089 encumbrances)	180,378,120		180,378,120	119,521,800
	4.3 Properties held for sale (less $ ..... encumbrances)	150,481,498		150,481,498	878,801
5.	Cash ($ .....(1,081,310,837) , Schedule E - Part 1), cash equivalents ($ .....2,740,728,191 , Schedule E - Part 2) and short-term investments ($ .....306,466,016 , Schedule DA)	1,965,883,370		1,965,883,370	943,852,098
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)	29,189,704		29,189,704	27,204,797
8.	Other invested assets (Schedule BA)	9,849,355,064	57,777,363	9,791,577,701	5,522,984,733
9.	Receivable for securities	344,464,956		344,464,956	36,695,017
10.	Securities lending reinvested collateral assets (Schedule DL)	11,763,000		11,763,000	71,268,805
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	49,441,039,606	64,546,588	49,376,493,018	47,267,412,717
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	245,656,120	251,954	245,404,167	291,084,364
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,565,546,116	63,546,113	2,502,000,003	1,483,619,059
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,125,841,700		5,125,841,700	3,639,667,418
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	272,678,012		272,678,012	54,947,770
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				1
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	271,349,673		271,349,673	
18.2	Net deferred tax asset	328,158,591		328,158,591	723,849,091
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	437,924,344	367,174,066	70,750,278	74,173,227
21.	Furniture and equipment, including health care delivery assets ($ .....)	147,196,146	147,196,146		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	285,434,562		285,434,562	251,247,271
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	739,612,039	450,659,940	288,952,099	122,479,722
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	59,860,436,909	1,093,374,806	58,767,062,103	53,908,480,640
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	59,860,436,909	1,093,374,806	58,767,062,103	53,908,480,640
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	341,329,492	63,692,172	277,637,320	80,862,468
2502.	Collateral	7,710,344		7,710,344	39,741,130
2503.	Prepaid assessments	132,270,043	129,537,054	2,732,990	1,818,484
2598.	Summary of remaining write-ins for Line 25 from overflow page	258,302,160	257,430,714	871,446	57,640
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	739,612,039	450,659,940	288,952,099	122,479,722

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	16,690,922,185	13,872,917,371
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	637,785,021	768,560
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,309,170,441	3,995,947,854
4.	Commissions payable, contingent commissions and other similar charges	287,532,726	204,794,346
5.	Other expenses (excluding taxes, licenses and fees)	1,802,550,221	1,546,908,374
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	153,166,648	65,610,200
7.1	Current federal and foreign income taxes (including $ ..... on realized capital gains (losses))		185,902,150
7.2	Net deferred tax liability		
8.	Borrowed money $ ..... and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 863,184,131 and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	12,961,752,153	11,178,211,325
10.	Advance premium	353,586,014	330,702,695
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	781,078,591	13,621,610
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	104,302,213	107,446,968
14.	Amounts withheld or retained by company for account of others	38,580,527	46,270,140
15.	Remittances and items not allocated	14,086,740	16,581,785
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)	31,201,024	28,762,705
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	243,509,371	252,617,375
20.	Derivatives	12,059,781	34,765,116
21.	Payable for securities	928,568,965	397,220,529
22.	Payable for securities lending	1,423,428,859	898,009,410
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	562,760,955	567,494,325
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	40,336,042,434	33,744,552,837
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	40,336,042,434	33,744,552,837
29.	Aggregate write-ins for special surplus funds	15,859,471	19,777,839
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,284,769,264	3,301,977,518
35.	Unassigned funds (surplus)	15,126,508,934	16,838,290,446
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 30 $ .....)		
	36.2 ..... shares preferred (value included in Line 31 $ .....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	18,431,019,669	20,163,927,803
38.	TOTALS (Page 2, Line 28, Col. 3)	58,767,062,103	53,908,480,640
	DETAILS OF WRITE-INS		
2501.	Accounts payable	369,568,825	409,946,001
2502.	Reserve for uncashed checks	142,907,208	125,903,207
2503.	Derivative cash	23,445,007	16,588,138
2598.	Summary of remaining write-ins for Line 25 from overflow page	26,839,915	15,056,979
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	562,760,955	567,494,325
2901.	Deferred gain on sale/leaseback	12,899,878	16,823,086
2902.	SCOR retroactive reinsurance account	2,959,593	2,954,753
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	15,859,471	19,777,839
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	35,836,933,229	32,004,118,648
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	23,142,943,395	16,995,806,086
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	2,779,173,905	3,297,516,620
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	9,232,077,692	7,986,028,332
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	35,154,194,993	28,279,351,038
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	682,738,237	3,724,767,610
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	3,553,425,042	1,686,183,724
10.	Net realized capital gains or (losses) less capital gains tax of $ 102,853,391 (Exhibit of Capital Gains (Losses))	1,340,381,242	1,292,309,342
11.	Net investment gain (loss) (Lines 9 + 10)	4,893,806,284	2,978,493,066
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 235,851,596)	(235,851,596)	(134,905,476)
13.	Finance and service charges not included in premiums	465,769,957	225,077,171
14.	Aggregate write-ins for miscellaneous income	(5,342,471)	10,974,917
15.	Total other income (Lines 12 through 14)	224,575,890	101,146,612
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	5,801,120,411	6,804,407,288
17.	Dividends to policyholders		
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	5,801,120,411	6,804,407,288
19.	Federal and foreign income taxes incurred	294,003,173	858,202,042
20.	Net income (Line 18 minus Line 19)(to Line 22)	5,507,117,238	5,946,205,246
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	20,163,927,803	19,111,121,705
22.	Net income (from Line 20)	5,507,117,238	5,946,205,246
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 291,032,527	(1,112,117,402)	(397,986,405)
25.	Change in net unrealized foreign exchange capital gain (loss)	(6,287,199)	20,945,617
26.	Change in net deferred income tax	(104,657,973)	(31,224,324)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(154,764,849)	(48,506,532)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(2,438,320)	(8,121,995)
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	(17,208,255)	
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(5,946,205,000)	(4,435,345,509)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	103,653,624	6,840,000
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(1,732,908,134)	1,052,806,098
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	18,431,019,669	20,163,927,803
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)		
1401.	Allocated share of gain (loss) on sale of fixed assets	(8,869,607)	842,457
1402.	Transition service agreement expense	(2,819,437)	
1403.	Fines and penalties	(1,155,814)	(1,207,081)
1498.	Summary of remaining write-ins for Line 14 from overflow page	7,502,387	11,339,541
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(5,342,471)	10,974,917
3701.	Deferred tax liability on asset transfer	213,152,113	
3702.	Surplus adjustment – Plan of Division	(94,893,489)	
3703.	Transition obligation for postretirement benefits	(14,605,000)	6,840,000
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	103,653,624	6,840,000

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	35,925,698,513	32,128,437,530
2.	Net investment income	3,215,728,860	1,836,547,680
3.	Miscellaneous income	224,575,890	101,146,612
4.	Total (Lines 1 through 3)	39,366,003,263	34,066,131,822
5.	Benefit and loss related payments	21,364,712,960	17,105,778,547
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	11,794,628,334	11,142,319,203
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 102,853,391 tax on capital gains (losses)	854,108,387	1,275,675,674
10.	Total (Lines 5 through 9)	34,013,449,681	29,523,773,424
11.	Net cash from operations (Line 4 minus Line 10)	5,352,553,582	4,542,358,399
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	19,654,282,794	24,431,699,841
	12.2 Stocks	4,567,476,251	4,884,096,080
	12.3 Mortgage loans	167,484,547	49,419,702
	12.4 Real estate	34,296,991	51,107,698
	12.5 Other invested assets	1,621,288,353	1,084,559,625
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	364,900	785,590
	12.7 Miscellaneous proceeds	130,276,609	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	26,175,470,444	30,501,668,537
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	18,774,175,962	27,764,934,857
	13.2 Stocks	4,050,256,710	1,910,650,832
	13.3 Mortgage loans	207,429,952	86,522,715
	13.4 Real estate	7,941,454	21,798,371
	13.5 Other invested assets	2,680,196,335	1,002,477,985
	13.6 Miscellaneous applications		139,771,658
	13.7 Total investments acquired (Lines 13.1 to 13.6)	25,720,000,414	30,926,156,419
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	455,470,030	(424,487,881)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	5,193,822,098	4,034,894,646
	16.6 Other cash provided (applied)	407,829,759	(313,175,497)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(4,785,992,340)	(4,348,070,143)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,022,031,272	(230,199,625)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	943,852,098	1,174,051,723
	19.2 End of period (Line 18 plus Line 19.1)	1,965,883,370	943,852,098

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

20.0001. Assets transferred from/to subsidiary	3,001,475,292	
20.0002. Portfolio investments exchanged	1,132,256,930	1,334,988,312
20.0003. Assets transferred from an affiliate due to reinsurance	929,925,493	
20.0004. Dividends paid to parent	752,382,902	400,450,863
20.0005. Dividends received from subsidiaries	597,408,967	
20.0006. Assets transferred to an affiliate due to reinsurance	387,742,324	
20.0007. Low income housing commitment	367,722,653	141,821,238
20.0008. Change in receivable for securities sold	308,728,413	9,856,756
20.0009. Change in payable for securities acquired	141,782,094	60,923,931

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

20.0010. Assets Exchange - Plan of Division	111,402,958	
20.0011. Reinvestment of non-cash distributions from other invested assets	90,200,217	45,978,471
20.0012. Donations	26,250,144	18,202,078
20.0013. Income from other invested assets	20,201,730	13,219,690
20.0014. Stock dividends received	5,824,036	18,655,986
20.0015. Real estate transferred to limited partnership		11,012,830

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	68,887,685	23,442,039	35,238,094	57,091,630
2.	Allied lines	42,860,155	881,986	21,611,801	22,130,340
3.	Farmowners multiple peril	25,704,178		9,798,877	15,905,301
4.	Homeowners multiple peril	9,083,040,161	4,463,415,810	5,037,932,537	8,508,523,435
5.	Commercial multiple peril	832,596,315	327,122,339	418,347,042	741,371,612
6.	Mortgage guaranty				
8.	Ocean marine	8,306,979	3,568,140	3,873,168	8,001,950
9.	Inland marine	202,481,877	91,692,774	98,578,151	195,596,499
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	5,653,346	1,221,001	2,683,946	4,190,401
13.	Group accident and health	625,694,754		9,658,814	616,035,940
14.	Credit accident and health (group and individual)				
15.	Other accident and health	156,937,123		5,061,891	151,875,232
16.	Workers' compensation	27,311	5,208		32,520
17.1	Other liability - occurrence	449,395,347	191,406,601	247,871,731	392,930,217
17.2	Other liability - claims-made	158,146		531	157,615
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	395,321	202,163	176,409	421,076
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability	13,923,873,047	3,239,880,702	3,713,789,211	13,449,964,539
19.3, 19.4	Commercial auto liability	724,879,718	180,120,867	246,745,108	658,255,477
21.	Auto physical damage	11,329,683,172	2,630,492,518	3,065,877,362	10,894,298,328
22.	Aircraft (all perils)				
23.	Fidelity	3,750	3,401	1,695	5,456
24.	Surety	70,412		21,112	49,300
26.	Burglary and theft	66			66
27.	Boiler and machinery				
28.	Credit	23,115,552		9,107,997	14,007,555
29.	International				
30.	Warranty	102,583,694	19,815,465	29,326,238	93,072,921
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business	14,112,799	4,940,312	6,050,441	13,002,671
35.	TOTALS	37,620,460,908	11,178,211,325	12,961,752,154	35,836,920,079
	DETAILS OF WRITE-INS				
3401.	Identity theft	14,112,799	4,940,312	6,050,441	13,002,671
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	14,112,799	4,940,312	6,050,441	13,002,671

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	35,238,094				35,238,094
2.	Allied lines	21,611,801				21,611,801
3.	Farmowners multiple peril	9,798,877				9,798,877
4.	Homeowners multiple peril	5,040,546,929	(2,614,392)			5,037,932,537
5.	Commercial multiple peril	418,672,302	(325,260)			418,347,042
6.	Mortgage guaranty					
8.	Ocean marine	3,873,168				3,873,168
9.	Inland marine	98,578,151				98,578,151
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	2,683,946				2,683,946
13.	Group accident and health	9,658,814				9,658,814
14.	Credit accident and health (group and individual)					
15.	Other accident and health	5,061,891				5,061,891
16.	Workers' compensation					
17.1	Other liability - occurrence	247,871,731				247,871,731
17.2	Other liability - claims-made	531				531
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	176,409				176,409
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability	3,713,789,211				3,713,789,211
19.3, 19.4	Commercial auto liability	246,745,108				246,745,108
21.	Auto physical damage	3,065,877,362				3,065,877,362
22.	Aircraft (all perils)					
23.	Fidelity	1,695				1,695
24.	Surety	21,112				21,112
26.	Burglary and theft					
27.	Boiler and machinery					
28.	Credit	9,107,997				9,107,997
29.	International					
30.	Warranty	1,889,368	27,436,870			29,326,238
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business	6,050,441				6,050,441
35.	TOTALS	12,937,254,936	24,497,218			12,961,752,154
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					12,961,752,154
	DETAILS OF WRITE-INS					
3401.	Identity theft	6,050,441				6,050,441
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,050,441				6,050,441

(a) State here basis of computation used in each case Monthly pro rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	681,577	61,223,935	25,328,339	18,341,939	4,227	68,887,685
2.	Allied lines	252,066,230	71,571,761		30,175,890	250,601,946	42,860,155
3.	Farmowners multiple peril		44,763,638		19,059,460		25,704,178
4.	Homeowners multiple peril	1,872,319,457	7,622,195,840	38,509,016	319,944,898	130,039,254	9,083,040,161
5.	Commercial multiple peril	185,400,609	817,627,168	(5,447)	159,511,696	10,914,319	832,596,315
6.	Mortgage guaranty						
8.	Ocean marine	322,679	7,984,300				8,306,979
9.	Inland marine	49,525,815	159,304,520	315,444	6,646,258	17,644	202,481,877
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake	862,476	7,241,388		2,450,518		5,653,346
13.	Group accident and health		625,694,754				625,694,754
14.	Credit accident and health (group and individual)						
15.	Other accident and health		156,937,123				156,937,123
16.	Workers' compensation		2,598	24,713			27,311
17.1	Other liability - occurrence	84,120,357	408,682,229		43,647,866	(240,627)	449,395,347
17.2	Other liability - claims-made		280,729		122,583		158,146
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	371,356		23,965			395,321
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability	1,095,042,749	13,957,753,276	256,952	1,127,642,963	1,536,967	13,923,873,047
19.3, 19.4	Commercial auto liability	526,725,909	360,943,315	7,891,297	89,094,084	81,586,720	724,879,718
21.	Auto physical damage	1,287,709,944	10,869,080,968	12,703,637	821,123,386	18,687,990	11,329,683,172
22.	Aircraft (all perils)						
23.	Fidelity	3,750					3,750
24.	Surety	1,040	118,856	14	49,499		70,412
26.	Burglary and theft		104		38		66
27.	Boiler and machinery	3,397,952				3,397,952	
28.	Credit		40,011,248		16,895,696		23,115,552
29.	International						
30.	Warranty	18,930,296		83,653,398			102,583,694
31.	Reinsurance - nonproportional assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business	1,537,684	15,751,648		3,176,533		14,112,799
35.	TOTALS	5,379,019,878	35,227,169,398	168,701,329	2,657,883,307	496,546,390	37,620,460,908
	DETAILS OF WRITE-INS						
3401.	Identity theft	1,537,684	15,751,648		3,176,533		14,112,799
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,537,684	15,751,648		3,176,533		14,112,799

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $ .....

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $ .....

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	391,835	44,094,129	10,324,034	34,161,930	27,039,782	14,689,212	46,512,500	81.5
2.	Allied lines	171,984,664	6,501,564	179,562,723	(1,076,495)	8,932,899	1,026,967	6,829,437	30.9
3.	Farmowners multiple peril		3,405,849	5,207,731	(1,801,882)	7,399,237		5,597,356	35.2
4.	Homeowners multiple peril	1,191,621,907	4,295,381,973	244,341,648	5,242,662,231	2,088,987,037	1,826,704,806	5,504,944,461	64.7
5.	Commercial multiple peril	129,373,213	273,711,434	48,404,304	354,680,343	299,881,470	238,335,483	416,226,330	56.1
6.	Mortgage guaranty								
8.	Ocean marine	40,461	5,253,376	1,592	5,292,246	1,064,226	1,253,444	5,103,028	63.8
9.	Inland marine	14,314,523	52,572,153	663,113	66,223,563	17,571,361	16,447,030	67,347,894	34.4
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		7,698	(66)	7,764	25,476	69,021	(35,780)	
11.2	Medical professional liability - claims-made								
12.	Earthquake	43,789	242,752		286,541	135,803	478,721	(56,378)	(1.3)
13.	Group accident and health		246,717,397		246,717,397	159,964,959		406,682,356	66.0
14.	Credit accident and health (group and individual)								
15.	Other accident and health		34,568,645		34,568,645	30,052,595		64,621,240	42.5
16.	Workers' compensation	696,283	1,579,922	138,823	2,137,382	57,907,989	61,688,346	(1,642,976)	(5,052.2)
17.1	Other liability - occurrence	73,986,688	175,675,771	18,185,735	231,476,725	886,288,832	902,916,393	214,849,163	54.7
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	43,591,450	22,721,956	21,648,232	44,665,174	718,167,719	725,042,222	37,790,670	8,974.8
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability	832,825,918	6,905,841,491	375,068,595	7,363,598,814	10,947,631,782	9,047,449,120	9,263,781,476	68.9
19.3, 19.4	Commercial auto liability	311,898,366	(82,687,130)	60,627,204	168,584,031	1,057,996,331	682,340,985	544,239,378	82.7
21.	Auto physical damage	526,820,336	6,115,502,614	278,830,079	6,363,492,872	368,989,818	346,130,673	6,386,352,016	58.6
22.	Aircraft (all perils)		201,036		201,036	2,144,311	2,296,126	49,221	
23.	Fidelity					389	477	(88)	(1.6)
24.	Surety					33,775	33,775		
26.	Burglary and theft	12,234	76		12,310	968	1,410	11,867	17,986.3
27.	Boiler and machinery	882,846		889,203	(6,357)	864,158	996,632	(138,831)	
28.	Credit		4,113,215	3,510,269	602,946	2,312,163		2,915,109	20.8
29.	International								
30.	Warranty		57,254,108		57,254,108	3,514,167	3,274,944	57,493,331	61.8
31.	Reinsurance - nonproportional assumed property	XXX	229		229	214	443		
32.	Reinsurance - nonproportional assumed liability	XXX	416,304		416,304	1,372,464	1,737,386	51,382	
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business	1,086	(3,958,817)	27,505	(3,985,236)	2,642,259	3,752	(1,346,729)	(10.4)
35.	TOTALS	3,298,485,599	18,159,117,746	1,247,430,726	20,210,172,620	16,690,922,183	13,872,917,370	23,028,177,433	64.3
	DETAILS OF WRITE-INS								
3401.	Identity theft	1,086	(3,958,817)	27,505	(3,985,236)	2,642,259	3,752	(1,346,729)	
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,086	(3,958,817)	27,505	(3,985,236)	2,642,259	3,752	(1,346,729)	(10.4)

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire		16,453,707	1,034,866	15,418,841	187,665	11,435,486	2,210	27,039,782	4,298,187
2.	Allied lines	2,098,220	2,772,898	3,044,005	1,827,114	21,826,075	9,002,487	23,722,776	8,932,899	6,569,403
3.	Farmowners multiple peril		5,036,995	974,192	4,062,803		3,336,434		7,399,237	239,244
4.	Homeowners multiple peril	253,353,301	657,840,720	53,445,845	857,748,177	454,633,587	1,067,912,028	291,306,755	2,088,987,037	398,412,340
5.	Commercial multiple peril	49,577,184	53,834,717	2,807,892	100,604,010	107,717,412	98,519,807	6,959,759	299,881,470	58,806,682
6.	Mortgage guaranty									
8.	Ocean marine	89,367	345,098	25	434,441	7,165	625,828	3,208	1,064,226	201,852
9.	Inland marine	2,059,016	5,134,546	35,560	7,158,002	2,100,167	8,502,539	189,347	17,571,361	4,260,582
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		16,397		16,397		9,226	146	25,476	14,147
11.2	Medical professional liability - claims-made									
12.	Earthquake	870	84,285		85,155	39,096	11,552		135,803	30,708
13.	Group accident and health		22,283,644		22,283,644		137,681,315		(a) 159,964,959	6,898,606
14.	Credit accident and health (group and individual)									
15.	Other accident and health		10,269,668		10,269,668		19,782,927		(a) 30,052,595	751,113
16.	Workers' compensation	12,721,049	17,950,845	1,695,972	28,975,922	17,083,601	11,922,845	74,380	57,907,989	8,612,657
17.1	Other liability - occurrence	127,937,900	169,302,983	39,395,077	257,845,805	256,057,710	401,593,238	29,207,921	886,288,832	101,308,704
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	329,861,489	108,665,029	132,358,651	306,167,867	244,924,045	298,981,072	131,905,265	718,167,719	250,577,178
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability	1,818,757,001	7,882,203,002	578,595,166	9,122,364,836	93,590,210	1,889,553,298	157,876,562	10,947,631,782	2,137,483,374
19.3, 19.4	Commercial auto liability	656,768,877	215,711,255	127,716,659	744,763,473	192,541,694	184,823,900	64,132,735	1,057,996,331	201,433,442
21.	Auto physical damage	83,446,295	874,210,978	16,625,740	941,031,533	(54,236,346)	(460,290,982)	57,514,387	368,989,818	128,482,483
22.	Aircraft (all perils)		1,185,795		1,185,795		962,917	4,400	2,144,311	118,563
23.	Fidelity					389			389	7,175
24.	Surety	33,775			33,775				33,775	1,360
26.	Burglary and theft					938	29		968	923
27.	Boiler and machinery	158,838		276,542	(117,704)	1,110,638		128,775	864,158	218,241
28.	Credit		5,000	1,156	3,844		2,308,319		2,312,163	173,062
29.	International									
30.	Warranty		3,514,167		3,514,167				3,514,167	
31.	Reinsurance - nonproportional assumed property	XXX	4		4	XXX	210		214	
32.	Reinsurance - nonproportional assumed liability	XXX	866,527		866,527	XXX	505,937		1,372,464	76,067
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	674	2,269,564	485,901	1,784,337	256	857,667		2,642,259	194,352
35.	TOTALS	3,336,863,856	10,049,957,822	958,493,247	12,428,328,432	1,337,584,300	3,688,038,078	763,028,628	16,690,922,183	3,309,170,445
	DETAILS OF WRITE-INS									
3401.	Identity theft	674	2,269,564	485,901	1,784,337	256	857,667		2,642,259	194,352
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	674	2,269,564	485,901	1,784,337	256	857,667		2,642,259	194,352

(a) Including $ ..... for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct	(52,467,000)			(52,467,000)
1.2 Reinsurance assumed	624,730,206			624,730,206
1.3 Reinsurance ceded	83,508,050			83,508,050
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	488,755,156			488,755,156
2. Commission and brokerage:				
2.1 Direct excluding contingent		482,615,492		482,615,492
2.2 Reinsurance assumed, excluding contingent		3,077,006,325		3,077,006,325
2.3 Reinsurance ceded, excluding contingent		557,700,173		557,700,173
2.4 Contingent - direct		112,155,851		112,155,851
2.5 Contingent - reinsurance assumed		714,977,594		714,977,594
2.6 Contingent - reinsurance ceded				
2.7 Policy and membership fees				
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		3,829,055,089		3,829,055,089
3. Allowances to managers and agents	207	22,385,404		22,385,611
4. Advertising	205,034	1,219,427,664		1,219,632,698
5. Boards, bureaus and associations	5,494,480	19,425,856	4,065	24,924,401
6. Surveys and underwriting reports	28,947,818	159,460,731		188,408,549
7. Audit of assureds' records				
8. Salary and related items:				
8.1 Salaries	1,334,869,054	1,468,534,547	62,258,188	2,865,661,788
8.2 Payroll taxes	81,115,666	103,654,180	2,752,856	187,522,702
9. Employee relations and welfare	203,973,331	211,191,258	5,984,280	421,148,869
10. Insurance	2,943,333	4,892,105	114,078	7,949,516
11. Directors' fees				
12. Travel and travel items	17,767,330	11,594,971	321,890	29,684,192
13. Rent and rent items	88,646,201	177,522,286	(5,502,411)	260,666,076
14. Equipment	11,585,556	29,618,793	260,004	41,464,354
15. Cost or depreciation of EDP equipment and software	80,700,093	274,007,666	3,268,879	357,976,638
16. Printing and stationery	7,161,353	17,571,335	4,762,259	29,494,948
17. Postage, telephone and telegraph, exchange and express	37,637,178	136,626,297	1,178,677	175,442,152
18. Legal and auditing	665,339	39,028,393	3,632,234	43,325,966
19. Totals (Lines 3 to 18)	1,901,711,973	3,894,941,486	79,035,000	5,875,688,458
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $		858,855,911		858,855,911
20.2 Insurance department licenses and fees		66,550,346		66,550,346
20.3 Gross guaranty association assessments		7,987,347		7,987,347
20.4 All other (excluding federal and foreign income and real estate)		46,466,806		46,466,806
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		979,860,410		979,860,410
21. Real estate expenses			38,165,736	38,165,736
22. Real estate taxes			4,701,041	4,701,041
23. Reimbursements by uninsured plans				
24. Aggregate write-ins for miscellaneous expenses	388,706,779	528,220,708	9,170,150	926,097,637
25. Total expenses incurred	2,779,173,908	9,232,077,692	131,071,927	(a) 12,142,323,527
26. Less unpaid expenses - current year	3,309,170,445	2,167,328,416	75,921,179	5,552,420,040
27. Add unpaid expenses - prior year	3,995,947,854	1,721,941,545	95,371,375	5,813,260,774
28. Amounts receivable relating to uninsured plans, prior year				
29. Amounts receivable relating to uninsured plans, current year				
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	3,465,951,318	8,786,690,821	150,522,123	12,403,164,261
DETAILS OF WRITE-INS				
2401. Outside clerical	745,544,233	671,891,906	14,185,393	1,431,621,532
2402. Donations	967	30,374,360		30,375,328
2403. Miscellaneous income and expense	(52,638,026)	(80,404,874)	(5,015,243)	(138,058,143)
2498. Summary of remaining write-ins for Line 24 from overflow page	(304,200,394)	(93,640,685)		(397,841,079)
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	388,706,779	528,220,708	9,170,150	926,097,637

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,756,607	8,776,342
1.1	Bonds exempt from U.S. tax	(a) 114,528,703	102,836,241
1.2	Other bonds (unaffiliated)	(a) 872,534,301	830,632,335
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 3,741,963	3,087,156
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	31,322,095	37,003,062
2.21	Common stocks of affiliates	2,174,497,919	2,174,497,919
3.	Mortgage loans	(c) 28,754,849	29,114,274
4.	Real estate	(d) 61,899,363	61,899,363
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 3,159,036	3,525,868
7	Derivative instruments	(f) (1,039,007)	(3,719,122)
8.	Other invested assets	592,326,851	454,655,222
9.	Aggregate write-ins for investment income	115,296	115,296
10.	Total gross investment income	3,890,597,976	3,702,423,957
11.	Investment expenses		(g) 131,071,927
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 17,926,988
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		148,998,915
17.	Net investment income (Line 10 minus Line 16)		3,553,425,042
	DETAILS OF WRITE-INS		
0901.	Securities Lending Income	123,076	123,076
0902.	Swap Collateral Income	(7,780)	(7,780)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	115,296	115,296
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 347,871,339 accrual of discount less $ 444,820,454 amortization of premium and less $ 43,763,624 paid for accrued interest on purchases.

(b) Includes $ 13,531 accrual of discount less $ 2,954,239 amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ 1,436,155 accrual of discount less $ 528,440 amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ 36,433,346 for company's occupancy of its own buildings; and excludes $ 1,187,562 interest on encumbrances.

(e) Includes $ (666,337) accrual of discount less $ 8,537,069 amortization of premium and less $ 459,351 paid for accrued interest on purchases.

(f) Includes $ 2,173,971 accrual of discount less $ 7,506,421 amortization of premium.

(g) Includes $ ..... investment expenses and $ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ 17,926,988 depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(3,679,262)		(3,679,262)		
1.1	Bonds exempt from U.S. tax	79,388,885		79,388,885	1,968,992	
1.2	Other bonds (unaffiliated)	418,693,678	(18,195,432)	400,498,246	(16,017,486)	370,203
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	1,764,424	(326,295)	1,438,129	85,984,826	(156,310)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	218,838,913	(130,714,331)	88,124,582	232,264,626	(20,624,379)
2.21	Common stocks of affiliates	825,672,280		825,672,280	(2,180,733,335)	
3.	Mortgage loans					
4.	Real estate	11,552,185	(2,731,274)	8,820,911		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	66,242	136,720	202,962	27,084	134,854
7.	Derivative instruments	25,742,988		25,742,988	2,413,282	21,598,058
8.	Other invested assets	17,963,124	(938,212)	17,024,911	1,053,007,138	(5,556,238)
9.	Aggregate write-ins for capital gains (losses)					(2,053,385)
10.	Total capital gains (losses)	1,596,003,458	(152,768,826)	1,443,234,632	(821,084,875)	(6,287,199)
	DETAILS OF WRITE-INS					
0901.	Cumulative translation adjustment - Square Trade Euro					(2,053,385)
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					(2,053,385)

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	6,769,226	6,479,949	(289,276)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	57,777,363	5,434,292	(52,343,071)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	64,546,588	11,914,241	(52,632,347)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	251,954		(251,954)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	63,546,113	70,890,031	7,343,918
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	367,174,066	317,251,060	(49,923,006)
21.	Furniture and equipment, including health care delivery assets	147,196,146	246,370,753	99,174,607
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	450,659,940	292,183,872	(158,476,068)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,093,374,806	938,609,957	(154,764,849)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,093,374,806	938,609,957	(154,764,849)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Intangible asset	159,120,437	79,626,012	(79,494,425)
2502.	Prepaid assessments	129,537,054	105,556,533	(23,980,521)
2503.	OPEB prepaid benefits	76,707,000	91,312,000	14,605,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	85,295,449	15,689,327	(69,606,122)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	450,659,940	292,183,872	(158,476,068)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

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

(in millions)		SSAP #	F/S Page #	F/S Line #	2021	2020
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	$ 5,507	$ 5,946
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 5,507	$ 5,946
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 18,431	$ 20,164
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 18,431	$ 20,164

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and structured securities ("LBASS") and excluding Securities Valuation Office ("SVO")-identified investments, are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. The Company's bond portfolio also includes SVO-identified investments, which are reported at fair value. Changes in the fair value of SVO-identified investments are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

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

Common stock investments in insurance subsidiaries domiciled in the United States are recorded based on the underlying statutory equity of the subsidiary. Common stock investments in foreign insurance subsidiaries are recorded based on the underlying accounting principles generally accepted in the United States of America ("GAAP") equity from audited GAAP financial statements adjusted for items described in SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances or the lower of depreciated cost or fair value, less encumbrances and estimated cost to sell the property. Single real estate property investments, that are wholly owned by a limited liability company that is directly and wholly owned by the reporting entity, are reported as real estate investments.

Cash equivalents are reported at fair value or amortized cost. Cash equivalents reported at amortized cost are readily convertible into known amounts of cash and so near their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are reported at amortized cost.

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited GAAP equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. LIHTC property investments are carried at proportional amortized cost, based on the proportion of tax benefits received in the current year to total estimated tax benefits allocated to the Company. Collateral loans are reported at the outstanding principal balance and any related interest. Surplus notes are reported at amortized cost or the lower of amortized cost or fair value depending on the NAIC designation.

Investment income primarily consists of interest, dividends, income from limited partnership interests, rental income from real estate, income from certain derivative transactions and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third-party data sources and internal estimates. Actual prepayment experience is periodically reviewed, and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is generally recalculated on a prospective basis. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI") on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans and bank loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed

NOTES TO FINANCIAL STATEMENTS

accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value, expirations and settlements of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock, whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but it is probable the Company will not be able to collect all amounts due according to contractual terms, the bond's decline in value is considered other-than-temporarily impaired, and a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline in value is considered other-than-temporarily impaired and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded. For stocks managed by a third party, either the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes an unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds, including LBASS) or cost (for stocks) is below internally established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the extent to which the fair value has been less than amortized cost or cost.

Impairment adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

Derivative financial instruments

Derivative financial instruments include total return and credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus. The Company's accounting policy for the various types of derivative instruments is discussed further in Note 8, Parts A, B & C.

Securities loaned

The Company's business activities include securities lending transactions, which are used primarily to generate net investment income. The proceeds received in conjunction with securities lending transactions are reinvested in short-term investments, cash equivalents or bonds.

Off-balance sheet financial instruments

Commitments to invest, commitments to purchase private placement securities, commitments to fund loans and financial guarantees have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The policy term on some Shared Economy policies is only one month. As a result, those policies are fully earned in the period they are written. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums. Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days generally nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days.

The company also writes contractual liability insurance policies ("CLPs") related to warranty coverage for the sale of mobile phones, televisions, tablets, computers, and other miscellaneous consumer products in all states except Florida, Washington and New Jersey. Premiums on these policies are deferred and earned over the risk period of the policies which would vary by product and range from one to five years. The CLPs that support these protection plan products are earned monthly based on loss emergence patterns that were developed using actual warranty loss trends, net of an estimate for cancellations.

Reserves for losses and loss adjustment expenses

Reserves for losses and loss adjustment expenses are the estimated amounts necessary to settle all reported and unreported claims for the ultimate cost of insured losses, based upon the facts in each case and the Company's experience with similar cases. These reserves are reported net of unpaid reinsurance recoverables and estimated amounts of salvage and subrogation. The establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated using the most current information available. Any resulting reestimates are reflected in the current Statement of Income.

NOTES TO FINANCIAL STATEMENTS

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The Company may also use reinsurance to affect the disposition of certain blocks of business. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectability and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, and this liability is netted against the reported reinsurance recoverable.

Indemnification

The Company may also participate in various indemnification mechanisms, including industry pools and facilities, which are reimbursement mechanisms that assess participating insurers for expected claims, reimburse participating insurers for qualifying paid claims and may permit participating insurers to recoup amounts assessed directly from insureds. Indemnification recoverables are backed by the financial resources of the property and casualty insurance company market participants. Indemnification recoverables are considered collectible based on the industry pool and facility enabling legislation.

The amounts reported in the Assets page as reinsurance and indemnification recoverables include amounts paid and due from reinsurers and indemnitors. Reserves are reported net of amounts expected to be recovered from reinsurers and indemnitors on losses and loss adjustment expense reserves that have not yet been paid. Reinsurance and indemnification recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying contract. Reinsurance and indemnification premiums are generally reflected in income in a manner consistent with the recognition of premiums on the associated contracts. For catastrophe coverage, the cost of reinsurance premiums is recognized ratably over the contract period to the extent coverage remains available. Certain catastrophe agreements are subject to reinstatement premiums. Reinstatement premium is earned over the period from the reinstatement of the limit to the expiration of the agreement.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on certain investments carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

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

2. Accounting Changes and Corrections of Errors

Not applicable.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company purchased several limited liability companies in 2021 in preparation of the sale of Allstate Life Insurance Company ("ALIC") as described in Note 4. These transactions were accounted for as statutory purchases and reflected as followings as of December 31, 2021:

($ in millions)

1 Purchased entity	2 Acquisition date	3 Cost of Acquired Entity	4 Original Amount of Goodwill	5 Original Amount of Admitted Goodwill
Seasons Residential Holdings, LLC	05/01/2021	$ 52	$ 52	$ 52
Teays River Investments, LLC	07/01/2021	110	48	48
Truamerica Properties II, LLC	08/01/2021	35	35	35
Data Bridge Holdings, LLC	07/01/2021	33	25	25
Digital Bridge Small Cells Holdings, LLC	07/01/2021	32	23	23
ML-AI Venture 4, LLC	05/01/2021	24	15	15
ML-AI Venture 2, LLC	05/01/2021	40	11	11
Eastern Generation Holdings, LLC	07/01/2021	10	10	10
VP Primaloft Management, LLC	07/01/2021	18	9	9
MI-AI Venture 5, LLC	07/01/2021	32	2	2
Monaco Parkway Land Partners, LLC	08/01/2021	2	2	2
Gridiron Energy, LLC	07/01/2021	9	2	2
Total		$ 397	$ 234	$ 234

1 Purchased entity	6 Admitted Goodwill December 31, 2021	7 Amount of Goodwill Amortized in 2021	8 Book Value December 31, 2021	9 Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill
Seasons Residential Holdings, LLC	$ 49	$ 3	$ 47	104.3 %
Teays River Investments, LLC	46	2	151	30.5 %
Truamerica Properties II, LLC	34	1	22	154.5 %
Data Bridge Holdings, LLC	24	1	36	66.7 %
Digital Bridge Small Cells Holdings, LLC	22	1	36	61.1 %
ML-AI Venture 4, LLC	14	1	25	56.0 %
ML-AI Venture 2, LLC	10	1	69	14.5 %
Eastern Generation Holdings, LLC	9	1	10	90.0 %
VP Primaloft Management, LLC	9	-	6	150.0 %
MI-AI Venture 5, LLC	2	-	34	5.9 %
Monaco Parkway Land Partners, LLC	2	-	3	66.7 %
Gridiron Energy, LLC	2	-	21	9.5 %
Total	$ 223	$ 11	$ 460	

B. Statutory Merger

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Impairment Loss

The Company did not recognize impairment losses on the investments disclosed above.

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The calculation of total admitted goodwill as a percent of adjusted surplus was as follows as of December 31, 2021.

($ in millions)	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 19,038	XXX
Less:		
(2) Admitted positive goodwill	229	XXX
(3) Admitted EDP equipment & operating system software	61	XXX
(4) Admitted net deferred taxes	505	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 18,243	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 1,824	XXX
(7) Current period reported admitted goodwill	XXX	$ 223
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1.2 %

4. Discontinued Operations

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

1. The following is a list of discontinued operations classified as held for sale March 31, 2021 through September 30, 2021 and sold as of December 31, 2021:

Discontinued Operation Identifier	Description of Discontinued Operation
1	Divesture of the Company's life and annuities businesses through sales of its wholly owned insurance subsidiaries. On November 1, 2021, the Company sold 100% of the common stock of wholly owned insurance subsidiary, ALIC which includes ALIC's wholly owned insurance subsidiary, ALIC Reinsurance Company ("ALIC Re"). On October 1, 2021, ALIC sold 100% of the common stock of insurance subsidiary Allstate Life Insurance Company of New York ("ALNY").

2. On January 26, 2021, the Company and Allstate Financial Insurance Holdings Corporation ("AFIHC") entered into a Stock Purchase Agreement ("ALIC Purchase Agreement") with Everlake US Holdings Company (formerly Antelope US Holdings Company) ("Everlake"), an affiliate of an investment fund associated with The Blackstone Group Inc., to sell all of the shares of common stock of ALIC and certain affiliates for approximately $2.80 billion in cash. On March 29, 2021, the Company, ALIC, Allstate Insurance Holdings, LLC ("AIH") and AFIHC entered into a Stock Purchase Agreement ("ALNY Purchase Agreement") with Wilton Reassurance Company ("WRAC") to sell all of the shares of common stock of ALNY, a wholly owned subsidiary of ALIC, and Intramerica Life Insurance Company ("ILIC"), a wholly owned subsidiary of AFIHC, for $220 million in cash plus the growth in statutory value through the sale date.

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

   After receiving the necessary state regulatory approvals, the sale of ALNY was completed on October 1, 2021. Immediately before the consummation of the sale of ALNY, AIH invested $660 million in ALNY in exchange for shares of newly authorized common capital stock. WRAC paid $400 million in exchange for 100% of the shares of common capital stock of ALNY and ILIC, of which $207 million was allocated to ALIC in consideration for its investment in ALNY.

3. Due to the sale of ALIC on November 1, 2021, the carrying value of ALIC is zero as of December 31, 2021.

4. The following tables provide the carrying amount and fair value prior to the sale of the Company's discontinued operations and the effect on assets, liabilities, surplus and income as of December 31, 2021.

   a. The following table provides information related to the values of ALIC's common stock prior to the classification as held for sale and prior to the sale:

(in millions)

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

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
1. Assets				
	1	1	Bonds (dividends)	$ 392
	1	5	Cash (purchase price and cash dividends)	$ 3,974
	1	18.1	Current federal tax recoverable	$ 155
2. Liabilities				
	-	-	-	$ -
3. Surplus				
	1	35	Unassigned funds (surplus)	$ (2,006)
4. Income				
	1	9	Dividend income	$ 1,642
	1	10	Capital gain net of tax	$ 981

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

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2021 and 2020 were 2.51% and 6.20%, and 3.00% and 4.58%, respectively. All new mortgage loans were commercial.

2. For loans acquired during 2021 and 2020, the maximum percentage of any one loan to the value of the property at the time of the loan was 81.9% and 74.5%, respectively.

(in millions)	2021	2020
3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2021 and 2020 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 737	$ -	$ 737
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 191	$ -	$ 191
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 575	$ -	$ 575
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

5. None of the Company's mortgage loans were impaired as of December 31, 2021 or 2020.

6. None of the Company's mortgage loans were impaired or in nonaccrual status as of December 31, 2021 or 2020. The Company did not recognize any interest income on mortgage loans using the cash-basis of accounting in 2021 or 2020.

7. The Company did not have any activity to report for 2021 or 2020 within the allowance for credit losses account.

8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2021 or 2020.

9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

(in millions)	2021	2020
1. The total recorded investment in restructured loans, as of December 31	$ -	$ 1
2. The realized capital losses related to these loans	$ 1	$ 2
3. Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

4. Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages - Not applicable.

D. Loan-Backed Securities

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

2. The following table presents the aggregate amortized cost of LBASS before recognized OTTI, the amount of OTTI recognized and the fair value of those securities.

(in millions)	2021			2020		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	3	-	3	102	8	94
c. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	17	3	21
d. Total 1st Quarter	$ 3	$ -	$ 3	$ 119	$ 11	$ 115
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	3	-	3	122	10	112
g. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	4	1	5
h. Total 2nd Quarter	$ 3	$ -	$ 3	$ 126	$ 11	$ 117
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	2	-	2	24	1	23
k. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	-	-	-
l. Total 3rd Quarter	$ 2	$ -	$ 2	$ 24	$ 1	$ 23
OTTI recognized 4th Quarter						
m. Intent to sell	$ 15	$ -	$ 15	$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	63	-	63	2	-	2
o. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	2	-	3
p. Total 4th Quarter	$ 78	$ -	$ 78	$ 4	$ -	$ 5
q. Annual Aggregate Total		$ -			$ 23	

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

NOTES TO FINANCIAL STATEMENTS

($ in millions)

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

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

   The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31.

(in millions)		2021	2020
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (1)
	2. 12 months or longer	$ -	$ (1)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 388	$ 118
	2. 12 months or longer	$ 38	$ 101

5. As of December 31, 2021, substantially all of the unrealized losses were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency, or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.

2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2021 or 2020.

NOTES TO FINANCIAL STATEMENTS

3. Collateral Received

a. Aggregate Amount Collateral Received

1. The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in millions)	Fair Value 2021	Fair Value 2020
Securities lending		
(a) Open	$ 1,423	$ 898
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 1,423	$ 898
(g) Securities received	-	-
(h) Total collateral received	$ 1,423	$ 898

2. The Company did not enter into dollar repurchase agreements in 2021 or 2020.

b.

(in millions)	December 31, 2021	December 31, 2020
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,438	$ 907

c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in cash equivalents, short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.

4. The Company did not use affiliated agents for its securities lending transactions.

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)	2021 Amortized Cost	2021 Fair Value	2020 Amortized Cost	2020 Fair Value
Securities lending				
(a) Open	$ -	$ -	$ 675	$ 674
(b) 30 days or less	1,438	1,438	-	-
(c) 31 to 60 days	-	-	-	-
(d) 61 to 90 days	-	-	-	-
(e) 91 to 120 days	-	-	233	233
(f) 121 to 180 days	-	-	-	-
(g) 181 to 365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 1,438	$ 1,438	$ 908	$ 907
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 1,438	$ 1,438	$ 908	$ 907

2. The Company did not enter into dollar repurchase agreements in 2021 or 2020.

b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term investments and bonds that can easily be liquidated on demand to match the liability.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

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

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

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

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

J. Real Estate

1. As of December 30, 2021, certain properties occupied by the company were classified as held for sale. An impairment of $3 million was recognized in realized capital gains or losses as carry value exceeded the estimated fair value as determined by a market offer. The Company did not recognize impairment losses related to its real estate investments in 2020.

2. As of December 31, 2021, the Company had a gain of $12 million on the sale of one real estate investment. Gains and losses on the sale of real estate investments are reported in realized capital gains or losses. As of December 31, 2021, certain properties occupied by the company and two real estate investments were classified as held for sale due to market conditions. As of December 31, 2020, the Company had a gain of $17 million on the sale of one real estate investment. Gains and losses on the sale of real estate investments are reported in realized capital gains or losses. As of December 31, 2020, one real estate investment was classified as held for sale due to market conditions.

3. As of December 31, 2021 and 2020, there were no changes to the plan of sale for assets classified as held for sale.

NOTES TO FINANCIAL STATEMENTS

4. The Company did not engage in retail land sales operations in 2021 or 2020.

5. The Company did not hold real estate with participating mortgage loan features in 2021 or 2020.

K. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from less than 1 to 13 years as of December 31, 2021 and 2020. These investments have a required holding period of up to 15 years.

2. The net amount of LIHTC and other tax benefits recognized during 2021 and 2020 was $135 million and $85 million, respectively.

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $1.33 billion and $601 million as of December 31, 2021 and 2020, respectively.

4. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2021 or 2020.

5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2021 or 2020.

6. The Company did not recognize OTTI losses related to its LIHTC property investments in 2021 or 2020.

7. In 2021 and 2020, the Company did not write down or reclassify LIHTC property investments.

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31.

($ in millions)	Gross (Admitted and Nonadmitted) Restricted 2021						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2020	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,423	-	-	-	1,423	898	525
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	151	-	-	-	151	167	(16)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	77	-	-	-	77	67	10
n. Other restricted assets	1	-	-	-	1	3	(2)
o. Total restricted assets	$ 1,671	$ -	$ -	$ -	$ 1,671	$ 1,154	$ 517

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

(continued)	2021			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,423	2.4	2.4
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	151	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	77	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,671	2.8 %	2.8 %

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

NOTES TO FINANCIAL STATEMENTS

($ in millions)

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

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

(continued)

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

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

2. The following tables summarize the details of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted 2021						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2020	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 77	$ -	$ -	$ -	$ 77	$ 67	$ 10
Collateral pledged for construction loan	-	-	-	-	-	-	-
Total (c)	$ 77	$ -	$ -	$ -	$ 77	$ 67	$ 10

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 12/31/21 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 77	0.1 %	0.1 %
Collateral pledged for construction loan	-	-	-
Total (c)	$ 77	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

	Gross (Admitted and Nonadmitted) Restricted						
	2020						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2019	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 67	$ -	$ -	$ -	$ 67	$ 39	$ 28
Collateral pledged for construction loan	-	-	-	-	-	9	(9)
Total (c)	$ 67	$ -	$ -	$ -	$ 67	$ 48	$ 19

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 12/31/20 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 67	0.1 %	0.1 %
Collateral pledged for construction loan	-	-	-
Total (c)	$ 67	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

3. The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted						
	2021						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2020	Increase/ (Decrease) (5 minus 6)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1	$ 3	$ (2)
Total (c)	$ 1	$ -	$ -	$ -	$ 1	$ 3	$ (2)

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 12/31/21 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	- %	- %
Total (c)	$ 1	- %	- %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

	Gross (Admitted and Nonadmitted) Restricted						
	2020						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2019	Increase/ (Decrease) (5 minus 6)
Puerto Rico bonds required to be held	$ 3	$ -	$ -	$ -	$ 3	$ 1	$ 2
Total (c)	$ 3	$ -	$ -	$ -	$ 3	$ 1	$ 2

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 12/31/20 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 3	- %	- %
Total (c)	$ 3	- %	- %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31:

($ in millions)	2021			
	1	2	3	4
Collateral Assets	**Book/Adjusted Carrying Value ("BACV")**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,411	$ 1,411	2.4 %	2.4 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	12	12	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,423	$ 1,423	2.4 %	2.4 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

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

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

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

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31:

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
2021		
u. Recognized obligations to return collateral assets (General Account)	$ 1,423	3.5 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
2020		
u. Recognized obligations to return collateral assets (General Account)	$ 898	2.7 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

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

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

The Company held the following 5GI securities as of December 31:

($ in millions)	Number of 5GI Securities		Aggregate Book/Adjusted Carrying Value		Aggregate Fair Value	
Investment	2021	2020	2021	2020	2021	2020
(1) Bonds - AC	$ 5	2	$ 44	$ 23	$ 44	$ 25
(2) Bonds - FV	-	2	-	23	-	23
(3) LBASS - AC	-	-	-	-	-	-
(4) LBASS - FV	1	1	2	2	2	3
(5) Preferred stocks - AC	-	-	-	-	-	-
(6) Preferred stocks - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	$ 6	5	$ 46	$ 48	$ 46	$ 51

AC – Amortized cost FV – Fair value

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs sold, redeemed or otherwise disposed of and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a call or tender offer feature for the years ended December 31:

($ in millions)	2021		2020	
	General Account	Protected Cell	General Account	Protected Cell
(1) Number of CUSIPs	180	-	535	-
(2) Aggregate amount of investment income	$ 49	$ -	$ 22	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type

The percentage share of the underlying assets of the Short term pool was as follows as of December 31, 2021 and 2020:

(1)	Cash	- %
(2)	Cash equivalents	100.0%
(3)	Short-term investments	-%
(4)	Total Short term pool	100.0%

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2021 or 2020.

B. In 2021, the Company did not recognize impairment write-downs on investments in joint ventures, partnerships or limited liability companies accounted for in accordance with SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* ("SSAP No. 48"). In 2020, the Company recognized impairment write-downs of $12 million on two partnership investments accounted for in accordance with SSAP No. 48. The impairments were due to declines in the fair value of the underlying investments of the partnerships that were deemed to be other-than-temporary. Fair value was determined based on an assessment of market value of the partnership's investments. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process. The Company did not recognize impairment write-downs on investments in joint ventures or limited liability companies accounted for in accordance with SSAP No. 48 in 2020.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. As of December 31, 2021, the Company reported $252 thousand of non-admitted due and accrued investment income. All due and accrued investment income was admitted as of December 31, 2020.

8. Derivative Instruments

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

1.,
2. &
3. Derivative financial instruments utilized by the Company during 2021 and 2020 included total return and credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

NOTES TO FINANCIAL STATEMENTS

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. Asset replication refers to the "synthetic" creation of assets through the use of derivatives. The Company replicates fixed income securities using a combination of a credit default swap, index total return swap, options or a foreign currency forward contract and one or more highly rated bonds, primarily investment grade host bonds, to synthetically replicate the economic characteristics of one or more cash market securities. The Company replicates equity securities using futures, index total return swaps and options to increase equity exposure. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Total return swap agreements are agreements where one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains. The Company uses total return swap agreements for asset replication and as a hedge to offset valuation losses in the portfolio during periods of declining market values. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the set rate in the contract and the return of the underlying asset.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, mitigating the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

Total return and credit default swap agreements are reported in Schedule DB, Part A. Contracts used for replication purposes are also reported in Schedule DB, Part C. Total return swap agreements used as a hedge receive non-hedge accounting treatment. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties or a clearing house are based on the settlement terms within the agreement, and reported as a component of net investment income., The change in the fair value of open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus. Total return and credit default swap agreements entered into as replication transactions are valued at amortized cost.

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are used to reduce foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. Foreign currency forward contracts entered into as a replication transaction are valued at amortized cost. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) manage the interest rate risks of existing investments by changing the duration of the portfolio in order to offset the economic effect that interest rates would otherwise have on the fair value of the fixed income securities; (2) offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values and (3) increase equity exposure through asset replication. In addition, equity index futures are used to hedge the market risk related to deferred compensation liability contracts. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy. Futures contracts used for replication purposes are also reported in Schedule DB, Part C.

Options

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. When the Company purchases and write (sells) option contracts at specific prices, a premium is calculated for the right, but not the obligation, to buy/sell the value of an underlying index at a stated price on or before the expiration date of the option. The amount of premium calculated is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. Premiums are paid or received in cash at either the inception of the purchase/sale of the contract or throughout the life of the contract depending on the agreement with the counterparties and brokers. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price). Purchased and written put and call index option contracts are cash settled upon exercise. If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums incurred when purchasing option contracts are reported as a derivative asset and premiums received when writing option contracts are reported as a derivative liability. Purchased and written option contracts are reported on Schedule DB, Part A. Purchased and written option contracts used for replication purposes are also reported in Schedule DB, Part C.

The Company purchases and writes option contracts for asset replication and as a hedge to offset valuation losses in the investment portfolio during periods of declining market values. Purchased and written index option contracts used as a hedge receive non-hedge accounting treatment. The change in the fair value of purchased/written option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivative assets/liabilities. The gain or loss on the cash settled exercise of a purchased/written index option is reported in realized capital gains or losses. If the purchased/written option contract expires without being

NOTES TO FINANCIAL STATEMENTS

exercised the premiums paid/received are reported as realized capital gains or losses and the corresponding asset/liability previously recorded is reversed.

Purchased and written index option contracts entered into as replication transactions are valued at amortized cost. Premiums paid for a purchased/written option contract are amortized/accreted into net investment income over the life of the option. The gain or loss on the cash settled exercise of a purchased/written index option contract is reported in realized capital gains or losses.

4. The Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers.

5. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2021 or 2020.

6. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2021 or 2020.

7. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

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

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

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The Company did not record a valuation allowance as of December 31, 2021 or 2020.

A. 1. The components of the net DTA (DTL) were as follows as of December 31:

(in millions)	2021			2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,199	$ 124	$ 1,323	$ 1,067	$ 100	$ 1,167	$ 132	$ 24	$ 156
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,199	$ 124	$ 1,323	$ 1,067	$ 100	$ 1,167	$ 132	$ 24	$ 156
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,199	$ 124	$ 1,323	$ 1,067	$ 100	$ 1,167	$ 132	$ 24	$ 156
(f) DTLs	925	70	995	389	54	443	536	16	552
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 274	$ 54	$ 328	$ 678	$ 46	$ 724	$ (404)	$ 8	$ (396)

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

(in millions)	2021		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 913	$ 54	$ 967
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	66	-	66
1. Adjusted gross DTAs expected to be realized following the balance sheet date	66	-	66
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,705
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	220	70	290
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,199	$ 124	$ 1,323

	2020		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 767	$ 46	$ 813
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	51	-	51
1. Adjusted gross DTAs expected to be realized following the balance sheet date	51	-	51
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,900
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	249	54	303
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,067	$ 100	$ 1,167

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 146	$ 8	$ 154
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	15	-	15
1. Adjusted gross DTAs expected to be realized following the balance sheet date	15	-	15
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(195)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(29)	16	(13)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 132	$ 24	$ 156

NOTES TO FINANCIAL STATEMENTS

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

(in millions)	2021	2020
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	631.4 %	679.3 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 18,103	$ 19,813

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

($ in millions)	2021 (1) Ordinary	2021 (2) Capital	2020 (3) Ordinary	2020 (4) Capital	Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,199	$ 124	$ 1,067	$ 100	$ 132	$ 24
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	- %	- %	- %	- %	- %	- %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 1,199	$ 124	$ 1,067	$ 100	$ 132	$ 24
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	- %	- %	- %	- %	- %	- %

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes____ No X

B. The Company recognized all DTLs as of December 31, 2021 and 2020.

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

(in millions)	(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 294	$ 858	$ (564)
(b) Foreign	-	-	-
(c) Subtotal	$ 294	$ 858	$ (564)
(d) Federal income tax on net capital gains (losses)	103	418	(315)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 397	$ 1,276	$ (879)
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 226	$ 178	$ 48
(2) Unearned premium reserve	564	488	76
(3) Policyholder reserves	-	-	-
(4) Investments	20	2	18
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	1	(1)
(8) Compensation and benefits accrual	141	143	(2)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	212	197	15
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	36	58	(22)
(99) Subtotal	$ 1,199	$ 1,067	$ 132
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,199	$ 1,067	$ 132
(e) Capital			
(1) Investments	$ 107	$ 84	$ 23
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	12	11	1
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 124	$ 100	$ 24
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 124	$ 100	$ 24
(i) Admitted DTAs (2d + 2h)	$ 1,323	$ 1,167	$ 156
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 84	$ 36	$ 48
(2) Investments	60	76	(16)
(3) Fixed assets	73	87	(14)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Premium acquisition expense	7	6	1
(7) Salvage & subrogation discounting	5	5	-
(8) Compensation and benefits accrual	18	21	(3)
(9) Other (including items <5% of total ordinary tax liabilities)	5	3	2
(99) Subtotal	$ 252	$ 234	$ 18
(b) Capital			
(1) Investments	$ 251	$ 9	$ 242
(2) Real estate	-	-	-
(3) Unrealized gains	492	200	292
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 743	$ 209	$ 534
(c) DTLs (3a99 + 3b99)	$ 995	$ 443	$ 552
4. Net DTAs/DTLs (2i – 3c)	$ 328	$ 724	$ (396)

NOTES TO FINANCIAL STATEMENTS

The change in net deferred income tax comprises the following as of December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2021	2020	Change
Total DTAs	$ 1,323	$ 1,167	$ 156
Total DTLs	995	443	(552)
Net DTAs (DTLs)	$ 328	$ 724	(396)
Tax effect of unrealized gains (losses)			291
Change in net deferred income tax			(105)
Tax effect of nonadmitted assets			-
Surplus adjustments – including stock option forfeitures			186
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 81

	2020	2019	Change
Total DTAs	$ 1,167	$ 1,155	$ 12
Total DTLs	443	604	(161)
Net DTAs (DTLs)	$ 724	$ 551	173
Tax effect of unrealized gains (losses)			(204)
Change in net deferred income tax			(31)
Tax effect of nonadmitted assets			(10)
Surplus adjustments – including stock option forfeitures			2
Adjustment of prior year tax liabilities			(6)
Change in net deferred income tax relating to the provision			$ (45)

D. The provision for federal income taxes was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of December 31:

(in millions)	2021	Effective Tax Rate	2020	Effective Tax Rate
Provision computed at statutory rate	$ 1,240	21.0 %	$ 1,517	21.0 %
Intercompany dividends	(471)	(8.0)	(63)	(0.9)
Tax credits	(114)	(1.9)	(77)	(1.1)
Sale of subsidiary	(329)	(5.6)	-	
Other	4	0.1	(60)	(0.8)
Tax effect of nonadmitted assets	(14)	(0.3)	(10)	(0.1)
Total statutory income taxes	$ 316	5.3 %	$ 1,307	18.1 %
Federal and foreign income taxes incurred	397	6.7	1,277	17.7
Change in net deferred income taxes	(81)	(1.4)	30	0.4
Total statutory income taxes	$ 316	5.3 %	$ 1,307	18.1 %

E. 1. As of December 31, 2021, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. As of December 31, 2021, income taxes incurred by the Company in 2021 and 2020 of $401 million and $1.25 billion, respectively, will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") as of December 31, 2021 or 2020.

F. 1. The Allstate Corporation's (the "Corporation") federal taxable income for the year ended December 31, 2021 is consolidated with the entities listed below:

ABC Agency Network, Inc.
Agent Alliance Insurance Company
ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Financial Insurance Holdings Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate Insurance Services, Inc.
Allstate International Assignments, Ltd.
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Northbrook Indemnity Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Insurance Company
American Heritage Service Company
America's Health Care/Rx Plan Agency, Inc.
Answer Financial, Inc.
ASMI Auto Insurance Company
Assigned Risk Solutions, Ltd.
AutoTex MGA, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
CE Care Plan Corporation
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
HealthCompare Insurance Services, Inc.
iCracked Inc.
Imperial Fire & Casualty Insurance Company
Imperial General Agency of Texas, Inc
Imperial Marketing Corporation
InfoArmor, Inc.
Integon Casualty Insurance Company
Integon General Insurance Corporation
Integon Indemnity Corporation
Integon National Insurance Company
Integon Preferred Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
John Alden Financial Corp.
Kennett Capital, Inc.
MIC General Insurance Corporation
National Farmers Union P&C Company
National General Assurance Company
National General Holdings Corp.
National General Insurance Company
National General Insurance Marketing, Inc.
National General Insurance Online, Inc.
National General Lender Services, Inc.
National General Management Corp.
National General Motor Club, Inc.
National General Premier Insurance Company
National Health Corporation
New South Insurance Company
Newport Management Corporation
NGLS Insurance Services, Inc.
North Light Specialty Insurance Company
Northeast Agencies, Inc.
NSM Sales Corporation
Pablo Creek Services, Inc.

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Century-National Insurance Company
Collective Sourcing, LLC
Complete Product Care Corporation
Direct Administration, Inc.
Direct General Consumer Products, Inc.
Direct General Financial Services, Inc.
Direct General Insurance Agency, Inc.
Direct General Insurance Company
Direct General Insurance Company of Mississippi
Direct General Life Insurance Company
Direct General Premium Finance Company
Direct Insurance Company
Direct National Insurance Company
E.R.J. Insurance Group, Inc.
ECMI Auto Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
ESMI Auto Insurance Company
Esurance Holdings, Inc.
Personal Express Insurance Services, Inc.
PlumChoice Business Services, Inc.
PlumChoice, Inc.
Protection Plan Group, Inc.
Quotit Corporation
Right Choice Insurance Agency, Inc.
Safe Auto Insurance Group, Inc.
Safe Auto Insurance Company
Safe Auto Choice Insurance Company
Safe Auto Value Insurance Company
Safe Auto Group Agency, Inc.
Seattle Specialty Insurance Services, Inc.
Signature Agency, Inc.
Signature Motor Club of California, Inc.
Signature Motor Club, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
Socialmine, Inc.
SquareTrade Holding Company, Inc.
SquareTrade Insurance Services, Inc.
SquareTrade Protection Solutions, Inc.
SquareTrade, Inc.
SquareTradeGo, Inc.
ST Product Care Corporation
Standard Property & Casualty Insurance Company
Team Corp.
The Allstate Corporation
VigilanteATI, Inc.
Western General Agency, Inc.

2. The Company joins the Corporation and its 134 domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2021, and believes that the liability balance will not materially increase within the next twelve months.

H. The repatriation tax liability under the Tax Legislation is $22 million.

The company elected to pay the liability under the permitted installments. The schedule of payments made and expected future payments to satisfy the liability is as follows:

(in millions)		
First tax year (2017)	$	2
Second tax year (2018)		2
Third tax year (2019)		2
Fourth tax year (2020)		2
Fifth tax year (2021)		2
Sixth tax year (2022)		3
Seventh tax year (2023)		4
Eighth tax year (2024)		5
Total	$	22

I. Alternative Minimum Tax Credits – Not applicable.

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

A.,
B. &
C. Transactions with AIH

The Company paid a total of $5.95 billion and $4.44 billion of dividends in cash and bonds to its parent, AIH, in 2021 and 2020, respectively. See Note 13, Part D for details.

Transactions with ALIC

The Company received ordinary dividends totaling $392 million from its previously wholly owned subsidiary, ALIC, in 2021. Investments with fair values of $40 million and $333 million were received on April 1, 2021 and May 1, 2021, respectively, and cash of $19 million was received on June 30, 2021.

The ALIC Purchase Agreement, specified that certain ALIC investments be sold or transferred prior to the sale closing ("Excluded investment assets"). As part of the Excluded investment assets transactions executed during the third quarter of 2021, ALIC transferred bonds, preferred stocks, common stocks, real estate investments, mortgage loans and other invested assets with fair values of $2.99 billion to the Company in exchange for bonds and cash. In addition, with the approval of the IL DOI and all the contingent conditions met, the Company received an extraordinary cash dividend of $1.25 billion from ALIC on November 1, 2021 immediately prior to ALIC's sale. See Note 4 for details.

Transactions with Allstate Finance Company ("AFCO")

On November 16, 2021, AFCO, a wholly owned subsidiary, made a cash distribution to the Company totaling $607 million, of which $590 million was recorded as a return of capital. The Company made capital contributions to AFCO in cash totaling $507 million in 2021.

Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company ("AIMCO"), an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC ("Operating Agreement"). The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of December 31, 2021 and 2020, the Company's reported investment in the Short term pool was $1.31 billion and $766 million, respectively. See Ref # - 001 in table below.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	12/31/2021 Reporting Period Date Amount Due From (To)	12/31/2020 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 1,314	$ 766

The interdependent transactions effective April 1, 2021 were not reported in Schedule Y and there were no amounts related to the transactions reported from (to) the Company as of December 31, 2021.

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

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

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

See Note 10, Part D.

There were no other transactions entered into by the Company with related parties in 2021 or 2020 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

NOTES TO FINANCIAL STATEMENTS

D. The Company reported the following as receivables from affiliates as of December 31:

(in millions)	2021	2020
Allstate Vehicle and Property Insurance Company	$ 41	$ 2
ESPC	39	-
American Heritage Life Insurance Company	24	20
Pablo Creek Services, Inc.	24	18
Signature Motor Club, Inc.	23	4
Allstate Financial Services, LLC (“AFS”)	19	10
ANIHI Newco, LLC	16	6
First Colonial Insurance Company	15	17
AI	15	1
SquareTrade Holding Company, Inc.	12	3
Allstate New Jersey Insurance Company	9	17
Allstate Enterprises, LLC	9	17
APC	9	10
Arity 875, LLC	8	9
E.R.J. Insurance Group, Inc.	4	4
AFCIC	3	4
Northeast Agencies, Inc.	3	3
Allstate Insurance Company of Canada (“AICC”)	3	3
EI	2	2
Allstate Texas Lloyd’s (“ATL”)	2	-
Allstate Investments, LLC (“AILLC”)	1	7
Arity International Limited	1	2
Answer Financial Inc.	1	1
Allstate Non-Insurance Holdings, Inc.	1	-
Direct General Life Insurance Company	1	-
ALIC	-	44
Allstate Assurance Company ("AAC")	-	9
Castle Key Insurance Company (“CKIC”)	-	6
North Light Specialty Insurance Company (“NLSIC”)	-	5
InfoArmor, Inc.	-	2
Esurance Insurance Services, Inc. (“EISI”)	-	22
ALNY	-	1
Tech-Cor, LLC	-	1
Allstate Distributors, LLC	-	1
Total	$ 285	$ 251

The Company also reported the following as payable to affiliates as of December 31:

(in millions)	2021	2020
Corporation	$ 97	$ 115
EISI	49	-
NLSIC	41	-
ESIC	19	35
CKIC	15	-
Ivantage Select Agency, Inc.	8	2
Arity, LLC	7	8
Allstate Motor Club, Inc.	3	3
National General Management Corp.	3	-
Esurance Insurance Company of New Jersey	1	-
Renuant LLC, DBA Transparent.ly	1	-
ESPC	-	89
ATL	-	1
Total	$ 244	$ 253

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company’s employees are settled annually.

E. The Company and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement (“Liquidity Agreement”) as well as CKIC, Road Bay Investments, LLC, and AFCO. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company serves as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to $1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which the Company provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expenses among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, the Corporation and certain of its wholly owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool’s members.

The Company is a party to the Reimbursement Agreement with the Corporation under which the Corporation sponsors certain benefit and compensation plans.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

F. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets* (“SSAP No. 5R”).

G. The Company is a wholly owned subsidiary of AIH, a Delaware limited liability company. AIH is a wholly owned subsidiary of the Corporation.

NOTES TO FINANCIAL STATEMENTS

H. As of December 31, 2021 and 2020, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire carrying amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2021 or 2020 admitted assets.

J. Impairments of SCA Entities – Not applicable.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines as of December 31, 2021 or 2020.

L. The carrying value of the Company's investments in Current Creek Investments, LLC ("Current Creek"), AP Real Estate, LLC ("AP Real Estate"), and NBInv Riverside Management, LLC ("NBInv Management") as of December 31 is presented in the table below.

(in millions)	2021	2020
Current Creek	$ 10	$ 31
AP Real Estate	$ 1	$ 27
NBInv Management	$ -	$ -

The Company utilized the look-through approach to determine the carrying value of investments in downstream noninsurance holding companies as of December 31, 2021 and 2020. Current Creek, AP Real Estate and NBInv Management are holding companies whose financial statements are not audited. The Company has limited its investments in Current Creek, AP Real Estate and NBInv Management to its proportional share of the value of the underlying assets contained in the audited financial statements as required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities* ("SSAP No. 97"). All liabilities, commitments, contingencies, guarantees and obligations of Current Creek, AP Real Estate and NBInv Management, which are required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of its investments in Current Creek, AP Real Estate and NBInv Management.

M. All SCA Investments

1. The following tables contain information about the Company's investments in foreign insurance and non-insurance SCA entities as of December 31:

($ in millions)	2021			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	1,022	1,022	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,024	$ 1,022	$ 2
f. Aggregate Total (a+e)		$ 1,028	$ 1,022	$ 6

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

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

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity as of December 31:

(in millions)	2021					
SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$			
b. SSAP No. 97 8b(ii) entities			$			
c. SSAP No. 97 8b(iii) entities						
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	6/14/2021	1,022	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,022			
f. Aggregate Total (a+e)			$ 1,022			

NOTES TO FINANCIAL STATEMENTS

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

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

The Company's investments in the Corporation, ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filings requirements in 2021 and 2020.

N. Investment in Insurance SCAs

1. The Company's investment in NLSIC, a wholly owned insurance company domiciled in the State of Illinois, was based on the underlying statutory capital and surplus of NLSIC and included the impact of an Illinois prescribed practice which differed from the NAIC SAP as of December 31, 2021. Specifically, amounts receivable from affiliates that are not outstanding for more than three months may not exceed the lesser of 5% of the admitted assets or 10% of policyholder surplus in accordance with statute 215 ILCS 5/3.1. SSAP No. 25, *Affiliates and Other Related Parties*, does not include limitations on amounts receivable from affiliates that are not outstanding more than three months.

   Prior to the sale of ALIC on November 1, 2021, the Company's investment in ALIC was based on the underlying statutory capital and surplus of ALIC. ALIC's assets included an investment in ALNY, a wholly owned insurance company domiciled in the State of New York. ALIC's investment in ALNY was based on the underlying statutory capital and surplus of ALNY and included the impact of a New York prescribed practice which differed from the NAIC SAP. Specifically, the calculation of deferred premium assets included the establishment of a prepaid reinsurance premium asset in accordance with New York Regulation 172. SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*, required the deferred premium asset to be reduced by the proportionate amount attributable to reinsurance.

2. The table below contains the monetary effect on the Company's net income for the year ended and as of surplus which resulted from NLSIC using the Illinois prescribed accounting practice in 2021 and ALNY using the New York prescribed accounting practice in 2020 described above, which differed from the NAIC SAP, the amount of the Company's investments in NLSIC and ALIC based on applying the prescribed practices and the amount of the Company's investment in NLSIC and ALIC had completed its statutory financial statements in accordance with the APPM, without considering the prescribed practice, as of December 31:

(in millions)	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Statutory Equity	If The Insurance SCA Had Completed Statutory Financial Statements*
2021				
NLSIC	$ -	$ (36)	$ 41	$ 77
2020				
ALIC	$ -	$ (7)	$ 3,927	$ 3,934

* Per APPM (without permitted or prescribed practice)

The Company's investment in NLSIC as of December 31, 2021 was based on unaudited statutory equity. The Company does not expect the investments to be materially different from what is disclosed in the table above. The Company's investment in ALIC as of December 31, 2020 was equal to ALIC's audited statutory equity.

3. If NLSIC had not used the Illinois prescribed practice a risk-based capital regulatory event would not have been triggered. If ALNY had not used the New York prescribed practice a risk-based capital regulatory event would not have been triggered.

O. SCA and SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* Loss Tracking

The Company's share of losses exceeded its reported investment for the following SCA entities, partnerships and limited liability companies as of December 31:

(in millions)	2021				
Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)	Amount of the Recognized Guarantee Under SSAP No. 5R[1]
AEP I Holdco LLC	$ (6)	$ (8)	$ (8)	No	$ -
Chandler Airport Commerce Park LLC (Phase I-II)	$ -	$ -	$ -	No	$ -
Enervest Energy Institutional Fund XI-A LP	$ -	$ -	$ -	No	$ -
Enervest Energy Institutional Fund XIII-A LP	$ (2)	$ (6)	$ (6)	No	$ -
Impact Huntington Capital II LLC	$ -	$ -	$ -	No	$ -
Orchid Asia VIII LP	$ -	$ -	$ -	Yes	$ 26
Sunstone Partners II LP	$ -	$ -	$ 4	Yes	$ 13
TC	$ (1)	$ (1)	$ 1	No	$ -
TPG Rise Climate	$ (1)	$ (1)	$ 1	Yes	$ 200

(1) Disclosed as unfunded commitments to invest in Note 14, Part A(1)

NOTES TO FINANCIAL STATEMENTS

	2020			
Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)
AEP I Holdco LLC	$ (1)	$ (2)	$ (2)	No
Chryscapital VIII LLC	$ -	$ -	$ 3	Yes
Enervest Energy Institutional Fund XI-A LP	$ -	$ -	$ -	No
Enervest Energy Institutional Fund XIII-A LP	$ -	$ (4)	$ (4)	No
Impact Huntington Capital II LLC	$ -	$ -	$ -	No
King Mill Distribution Park LLC	$ (1)	$ (1)	$ (1)	No
Sunstone Partners II LP	$ -	$ -	$ -	Yes
TC	$ -	$ -	$ -	No

The Company's share of losses did not exceed its reported investment for joint ventures as of December 31, 2021 or 2020. SCA entities that are U.S. insurance reporting entities are excluded from this disclosure per SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

11. Debt

Not applicable.

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

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

The Company was not a sponsor of defined benefit pension plans.

b. Postretirement Benefits

The Company provides a medical coverage subsidy for eligible claim employees hired before January 1, 2003, including their eligible dependents, when they retire ("postretirement benefits"). Effective January 1, 2021, the Company eliminated the medical coverage subsidy for employees who were not eligible to retire as of December 31, 2020. Qualified employees may become eligible for a medical subsidy if they retire in accordance with the terms of the applicable plans and are insured under the Company's group plans or other approved plans in accordance with the plan's participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5% limit on future annual medical cost inflation after retirement. For Medicare-eligible retirees, the Company provides a fixed Company contribution based on years of service and other factors, which is not subject to adjustments for inflation. The Company has reserved the right to modify or terminate its benefit plans at any time and for any reason.

The Company calculates benefit obligations based upon generally accepted actuarial methodologies using the accumulated postretirement benefit obligation ("APBO") for other postretirement plans. The other postretirement obligations are determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The Company's other postretirement benefit plans are not funded.

	Overfunded		Underfunded	
(in millions)	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ -	$ -	$ 116	$ 150
2. Service cost	-	-	1	2
3. Interest cost	-	-	3	4
4. Contribution by plan participants	-	-	16	14
5. Actuarial (gain) loss	-	-	(11)	6
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(26)	(23)
8. Plan amendments	-	-	-	(43)
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	6
10. Benefit obligation at end of year	$ -	$ -	$ 99	$ 116

c. Special or Contractual Benefits per SSAP No. 11, *Postemployment Benefits and Compensated Absences* ("SSAP No. 11")

The Company was not a sponsor of defined benefit postemployment plans.

(2) Change in plan assets

The Company was not a sponsor of defined benefit pension plans or postemployment plans. The Company's other postretirement benefit plans were not funded.

(3) Funded status

	Pension Benefits		Postretirement Benefits	
(in millions)	2021	2020	2021	2020
a. Components:				
1. Prepaid benefit costs	$ -	$ -	$ 77	$ 91
2. Overfunded plan assets	$ -	$ -	$ -	$ -
3. Accrued benefit costs	$ -	$ -	$ 176	$ 207
4. Liability for pension benefits	$ -	$ -	$ -	$ -
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ -	$ -	$ 77	$ 91
2. Liabilities recognized	$ -	$ -	$ 176	$ 207
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost

(in millions)	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020	Special or Contractual Benefits Per SSAP No. 11 2021	Special or Contractual Benefits Per SSAP No. 11 2020
a. Service cost	$ -	$ -	$ 1	$ 2	$ -	$ -
b. Interest cost	-	-	2	4	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(13)	(9)	-	-
f. Prior service cost or credit	-	-	(12)	(5)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	(11)	-	-
h Total net periodic benefit cost	$ -	$ -	$ (22)	$ (19)	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

(in millions)	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020
a. Items not yet recognized as a component of net periodic cost - prior year	$ -	$ -	$ (91)	$ (85)
b. Net transition asset of obligation recognized	-	-	-	-
c. Net prior service cost or credit arising during the period	-	-	-	(43)
d. Net prior service cost or credit recognized	-	-	12	16
e. Net gain and loss arising during the period	-	-	(11)	12
f. Net gain and loss recognized	-	-	13	9
g. Items not yet recognized as a component of net periodic cost - current	$ -	$ -	$ (77)	$ (91)

(6) Amounts in unassigned funds (surplus) that had not yet been recognized as components of net periodic benefit cost

(in millions)	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ (24)	$ (36)
c. Net recognized gains and losses	$ -	$ -	$ (53)	$ (55)

(7) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:

	2021	2020
a. Weighted-average discount rate	2.38 %	3.19 %
b. Expected long-term rate of return on plan assets	- %	- %
c. Rate of compensation increase	- %	- %
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	- %	- %

Weighted-average assumptions used to determine projected benefit obligations as of December 31:

	2021	2020
e. Weighted-average discount rate	2.83 %	2.38 %
f. Rate of compensation increase	- %	- %
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	- %	- %

(8) The Company was not a sponsor of defined benefit pension plans.

(9) The weighted average health care cost trend rate used in measuring the APBO was 6.60% for 2022, gradually declining to 4.50% in 2035, and remaining at that level thereafter.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

(in millions)

	Years	Amount
a.	2022	$ 10
b.	2023	$ 10
c.	2024	$ 11
d.	2025	$ 10
e.	2026	$ 10
f.	2027 though 2031	$ 33

(11) The Company was not a sponsor of defined benefit pension plans. The Company contributed $10 million and $9 million to the other postretirement benefit plans in 2021 and 2020, respectively. Contributions by participants were $16 million and $14 million in 2021 and 2020, respectively.

(12) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(13) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(14) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(15) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(16) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(17) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(18) The Company was not a sponsor of defined benefit pension plans. The Company adopted SSAP No. 92, *Postretirement Benefits Other than Pensions,* effective January 1, 2013, and elected to immediately recognize the entire transition surplus impact.

NOTES TO FINANCIAL STATEMENTS

B. Description of Defined Benefit Plans Investment Policies and Strategies – Not applicable.

C. Fair Value of Defined Benefit Plan Assets – Not applicable.

D. Basis Used to Determine Overall Expected Rate-of-Return for Defined Benefit Plan Assets – Not applicable.

E. Defined Contribution Plans – Not applicable.

F. Multiemployer Plans – Not applicable.

G. Consolidated/Holding Company Plans

The Corporation provides various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated its share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $3 million and $(3) million in 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences – Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits – Not applicable.

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

A. The Company had 42,000 common shares authorized and 38,820 shares issued and outstanding as of December 31, 2021 and 2020. All common shares had a par value of $100 per share.

B. Preferred Stock – Not applicable.

C. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2021, the maximum ordinary dividend that can be declared and paid in 2022 by the Company is limited to $5.51 billion.

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

(in millions)

Date of Payment	2021	2020
February 12	$ -	$ 501
March 25	2,819	1,358
April 20	818	818
July 22	254	55
October 19	200	200
December 18	-	400
December 20	1,103	-
Total	$ 5,194	$ 3,332

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

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

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

E. Within the limitations of Part C above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

F. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part C above.

G. Advances to Surplus for Mutual Companies – Not applicable.

H. Stock Held for Special Purposes – Not applicable.

I. The special surplus funds balance was $16 million and $20 million as of December 31, 2021 and 2020, respectively. The change in the balance of special surplus funds between years was primarily due to amortization of deferred gains on sale-leaseback transactions.

J. Cumulative unrealized gains and losses increased unassigned funds by $2.41 billion and $3.53 billion as of December 31, 2021 and 2020, respectively.

K. Surplus Notes – Not applicable.

L. Restatements Due to Quasi-Reorganizations – Not applicable.

M. Dates of Quasi-Reorganizations – Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnership interests, including commitments to invest in SCA entities of $2.82 billion and $2.02 billion as of December 31, 2021 and 2020, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

In addition, the Company, as part of an investment in a joint venture, agreed to a non-recourse guarantee of a loan obtained to finance construction of a building, as well as a guarantee of the obligations under any lender interest rate protection agreement, in an amount not to exceed $7 million as of December 31, 2021 and 2020. The probability the Company will be required to make a payment on the guarantees is remote.

NOTES TO FINANCIAL STATEMENTS

The Company has made no other additional contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2021:

(in millions)

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	2 Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R).	3 Ultimate financial statement impact if action under the guarantee required.	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	5 Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
With third parties				
The Company provides residual value guarantees on Company leased automobiles. The remaining term of each residual value guarantee is equal to the term of the underlying lease that ranges from less than one year to four years.	$ 1	Expenses	$ 15	Historically, there have not been any material payments pursuant to these guarantees.
The Company, as part of an investment in a joint venture, is obligated to provide additional financial support if the joint ventures assets are insufficient to satisfy future legal obligations of the entity.	$ -	Other invested assets	$ 2	There have been no payments made.
Total	$ 1		$ 17	

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions, including acquisitions and divestitures. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third-party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations

Related to the sale of ALNY on October 1, 2021, the Company agreed to indemnify WRAC in connection with certain representations, warranties and covenants of the Company, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Company's maximum obligation. Management does not believe these indemnifications will have a material effect on the statement of income, cash flows or financial position of the Company.

Related to the sale of ALIC and AAC on November 1, 2021, the Company and AFIHC (collectively, the "Sellers") agreed to indemnify Everlake in connection with certain representations, warranties and covenants of the Sellers, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Sellers' maximum obligation. Management does not believe these indemnifications will have a material effect on the statement of income, cash flows or financial position of the Company.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows as of December 31:

(in millions)	**2021**	**2020**
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 17	$ 1,022
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ 1	$ 1
2. Contingent liabilities	$ -	$ -
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ -	$ 1,000
2. Joint venture	2	-
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	15	22
5. Other	-	-
6. Total (should equal (3)a)	$ 17	$ 1,022

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. Since most states allow a credit against premium or other state related taxes for assessments, an asset is recorded based on paid and accrued assessments for the amount the Company expects to recover on the respective state's tax return and is realized over the period allowed by each state. As of December 31, 2021 and 2020, the liability balance included in other expenses was $11 million and $4 million, respectively. There were no accruals for premium tax offsets related to future assessments as of December 31, 2021 or 2020.

The Company did not incur assessments related to insolvencies of entities that wrote long-term care contracts as of December 31, 2021 or 2020.

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State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10% of the calendar year deficit or 10% of Louisiana direct property premiums industry-wide for the prior calendar year. If the plan year deficit exceeds the amount that can be recovered through Regular Assessments, LA Citizens may fund the remaining deficit by issuing revenue assessment bonds in the capital markets. LA Citizens then declares Emergency Assessments each year to provide debt service on the bonds until they are retired. Companies writing assessable lines must surcharge their policyholders Emergency Assessments in the percentage established annually by LA Citizens and must remit amounts collected to the bond trustee on a quarterly basis. Emergency assessments to pay off bonds issued in 2007 for the hurricanes of 2005 will continue until 2025.

The Company participates in the mandatory coverage provided by the Florida Hurricane Catastrophe Fund ("FHCF") and therefore has access to reimbursement for certain qualifying Florida hurricane losses from the FHCF. The Company has exposure to assessments and pays annual premiums to the FHCF for this reimbursement protection. The FHCF has the authority to issue bonds to pay its obligations to participating insurers in excess of its capital balances. Payment of these bonds is funded by emergency assessments on all property and casualty premiums in the state, except workers' compensation, medical malpractice, accident and health insurance and policies written under the National Flood Insurance Program ("NFIP"). The FHCF emergency assessments are limited to 6% of premiums per year beginning the first year in which reimbursements require bonding, and up to a total of 10% of premiums per year for assessments in the second and subsequent years, if required to fund additional bonding. The FHCF issued $2 billion in pre-event bonds in 2013 to build its capacity to reimburse member companies' claims. The FHCF plans to fund these pre-event bonds through current FHCF cash flows. Pursuant to an Order issued by the FL OIR, the emergency assessment is zero for all policies issued or renewed on or after January 1, 2015.

The Company is subject to assessments from Citizens Property Insurance Corporation in the state of Florida ("FL Citizens"), which was initially created by the state of Florida to provide insurance to property owners unable to obtain coverage in the private insurance market. FL Citizens, at the discretion and direction of its Board of Governors, can levy a regular assessment on assessable insurers and assessable insureds for a deficit in any calendar year up to a maximum of the greater of: 2% of the projected deficit or 2% of the aggregate statewide direct written premium for the prior calendar year. The base of assessable insurers includes all property and casualty premiums in the state, except workers' compensation, medical malpractice, accident and health insurance and policies written under the NFIP. An insurer may recoup a regular assessment through a surcharge to policyholders. In order to recoup this assessment, an insurer must file for a policy surcharge with the FL OIR at least fifteen days prior to imposing the surcharge on policies. If a deficit remains after the regular assessment, FL Citizens can also levy emergency assessments in the current and subsequent years. Companies are required to collect the emergency assessments directly from residential property policyholders and remit to FL Citizens as collected. Currently, the emergency assessment is zero for all policies issued or renewed on or after July 1, 2015.

Facilities such as LA Citizens and FL Citizens are generally designed so that the ultimate cost is borne by policyholders; however, the exposure to assessments from these facilities and the availability of recoupments or premium rate increases may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements for the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

Reconciliations of assets recognized from policy surcharges and recorded in premiums and considerations were as follows:

(in millions)	2021	2020
Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 1	$ 1
Decreases during the year:		
Payments made	5	5
Increases during the year:		
Policy surcharges collected	6	5
Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year-end	$ 2	$ 1

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2021, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits – Not applicable.

E. Product Warranties – Not applicable.

F. Joint and Several Liabilities - Not applicable.

G. All Other Contingencies

Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. Premiums and considerations older than 90 days are generally nonadmitted. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $35 million and $37 million as of December 31, 2021 and 2020, respectively.

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

As of October 31, 2021, the CEA's capital balance was approximately $5.70 billion. Should losses arising from an earthquake cause a deficit in the CEA, an additional $1.70 billion would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $9.50 billion reinsurance layer, $1.00 billion from policy surcharge, and finally, if needed, assessments on participating insurance companies. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.70 billion, if the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through a premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $19.60 billion as of October 31, 2021 and if an event were to result in claims greater than its capacity, affected policyholders may be paid a prorated portion of their covered losses, paid on an installment basis, or no payments may be made if the claim paying capacity of the CEA is insufficient.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2020, the Company's market share was 8.7%. The Company does not expect its market share to materially change. At this level, the Company's maximum possible CEA assessment was $144 million during 2021. These amounts are re-evaluated by the board of directors of the CEA on an annual basis. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to

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the results of operations and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Texas Fair Plan Association ("FAIR Plan")

The Company participates as a member of the FAIR Plan, which provides residential property insurance to inland areas designated as underserved by the Commissioner of Insurance and the applicant(s) are unable to procure coverage in the voluntary market. The FAIR Plan issues insurance policies, like an insurance company, and it also functions as a pooling mechanism that allocates premiums, claims and expenses back to the insurance industry. As a result of the losses incurred related to Hurricane Harvey, in 2017 the FAIR Plan Board unanimously voted to approve its first ever member assessment of which the Company's share was $8 million based on total direct premium written in Texas. Insurers are permitted to recover the assessment through either a premium surcharge applied to existing customers over a three-year period or increased rates, but the ability to fully recover the assessment may be impacted by market conditions or other factors.

North Carolina Reinsurance Facility ("NCRF")

The NCRF provides automobile liability insurance to drivers that insurers are not otherwise willing to insure. All insurers licensed to write automobile insurance in North Carolina are members of the NCRF. Premiums, losses and expenses are assigned to the NCRF. North Carolina law allows the NCRF to recoup operating losses for certain insureds through a surcharge to policyholders. As of September 30, 2021, the NCRF reported a deficit of $67 million in members' equity. The NCRF implemented a loss recoupment surcharge on all private passenger and commercial fleet policies effective October 1, 2021, through September 30, 2022. Member companies are assessed the recoupment surcharge. The loss recoupment surcharge will be adjusted on October 1, 2022 and discontinued once losses are recovered. The NCRF results are shared by the member companies in proportion to their respective North Carolina automobile liability writings. For the fiscal year ending September 30, 2021, NCRF net gain was $58 million, including $1.10 billion of earned premium, $244 million of certain private passenger auto risk recoupment and $127 million of member loss recoupments. As of December 31, 2021, the NCRF recoverables on unpaid claims is $2 million.

North Carolina Joint Underwriters Association ("NCJUA")

The NCJUA was created to provide property insurance for properties (other than the state's beach and coastal areas) that insurers are not otherwise willing to insure. All insurers licensed to write property insurance in North Carolina are members of the NCJUA. Premiums, losses and expenses of the NCJUA are shared by the member companies in proportion to their respective North Carolina property insurance writings. Member companies participate in plan deficits or surpluses based on their participation ratios, which are determined annually. The Company had a $2 million receivable from the NCJUA at December 31, 2021 representing our participation in the NCJUA's surplus of $16 million for all open years.

North Carolina Insurance Underwriting Association ("NCIUA")

The NCIUA provides windstorm and hail coverage as well as homeowners policies for properties located in the state's beach and coastal areas that insurers are not otherwise willing to insure. All insurers licensed to write residential and commercial property insurance in North Carolina are members of the NCIUA. Members are assessed in proportion to their North Carolina residential and commercial property insurance writings, which is determined annually and varies by coverage, for plan deficits. As of December 31, 2021, the NCIUA had a surplus of $664 million. No member company is entitled to the distribution of any portion of the Association's surplus. The Company does not recognize any interest related to this surplus. Legislation in 2009 capped insurers' assessments for losses incurred in any calendar year at $1.00 billion. Subsequent to an industry assessment of $1.00 billion, if the plan continues to require funding, it may authorize insurers to assess a 10% catastrophe recovery charge on each property insurance policy statewide to be remitted to the plan.

Federal Government - National Flood Insurance Program ("NFIP")

NFIP is a program administered by the Federal Emergency Management Agency ("FEMA") whereby the Company sells and services NFIP flood insurance policies as an agent of FEMA and receives fees for its services. The Company is fully indemnified for claims and claim expenses and does not retain any ultimate risk for the indemnified business. The federal government is obligated to pay all claims and certain allocated loss adjustment expenses in accordance with the arrangement.

Congressional authorization for the NFIP is periodically evaluated and may be subjected to freezes, including when the federal government experiences a shutdown. FEMA has a NFIP reinsurance program to manage the future exposure of the NFIP through the transfer of risk to private reinsurance companies and capital market investors. Congress is evaluating the funding of the program as well as considering reforms to the program that would be incorporated in legislation to reauthorize the NFIP.

The amounts recoverable as of December 31, 2021 and 2020 was $23 million and $29 million, respectively. Premiums earned under the NFIP include $266 million and $252 million in 2021 and 2020, respectively. Qualifying losses incurred include $165 million and $87 million in 2021 and 2020, respectively.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. The Company routinely reviews its exposure to assessments from these plans, facilities and government programs. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Company's results of operations in the last two years. Because of the Company's participation, it may be exposed to losses that surpass the capitalization of these facilities or assessments from these facilities.

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

The Company currently estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the disclosed matters where such an estimate is possible is zero to $135 million, pre-tax. This disclosure is not an indication of expected loss, if any. Under APPM, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted and in the Company's judgment, a loss, in excess of amounts accrued, if any, is not probable. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material effect on the financial position of the Company.

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Claims related proceedings

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

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

The Company is defending putative class actions pending in multiple states alleging that the Company underpays total loss vehicle physical damage claims on auto policies. The allegedly systematic underpayments result from one or more of the following theories: (a) the third party valuation tool used by the Company as part of a comprehensive adjustment process is allegedly flawed, biased, or contrary to applicable law; (b) the Company allegedly does not pay sales tax, title fees, registration fees, and/or other specified fees that are allegedly mandatory under policy language or state legal authority; or (c) after paying for the value of the loss vehicle, then the Company allegedly is not entitled to retain the residual salvage value, and the Company allegedly must pay salvage value to the owner (or if the loss vehicle is retained by the owner, then the Company allegedly may not apply any offset for the salvage value). The following cases are currently pending against the Company: *Olberg v. Allstate Insurance Company, Allstate Fire and Casualty Insurance Company, and CCC Information Services, Inc.* (W.D. Wash., filed April 2018); *Bloomgarden v. Allstate Fire and Casualty Insurance Company* (S.D. Fla., filed July 2018, dismissed August 2019, refiled September 2019, remanded to 17th Judicial Circuit, Broward Co. October 2020); *Erby v. Allstate Fire and Casualty Insurance Company* (E.D. Pa., filed October 2018); *Kronenberg v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (E.D. N.Y., filed December 2018); *Durgin v. Allstate Property and Casualty Insurance Company* (W.D. La, filed June 7, 2019); *Saad v. National General Insurance Company* (Superior Ct., Los Angeles Co., Cal.; filed May 2020); *Williams v. Esurance Property and Casualty Insurance Company* (C.D. Cal.; filed September 2020); *Cotton v. Allstate Fire and Casualty Insurance Company* (Cir. Ct. of Cook Co. Ill., Chancery Div., filed October 2020); *Romaniak v. Esurance Property and Casualty Insurance Company* (N.D. Ohio, filed December 2020); *Rawlins v. Esurance Property and Casualty Insurance Company* (E.D. Mo., filed February 2021).

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

Other proceedings

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

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

Biefeldt / IBEW Consolidated Action. Two separately filed stockholder derivative actions have *been consolidated into a single proceeding that is* pending in the Circuit Court for Cook County, Illinois, Chancery Division. The original complaint in the first-filed of those actions, *Biefeldt v. Wilson, et al.*, was filed on August 3, 2017, in that court by a plaintiff alleging that she is a stockholder of the Corporation. On June 29, 2018, the court granted defendants' motion to dismiss that complaint for failure to make a pre-suit demand on the Allstate Board but granted plaintiff permission to file an amended complaint. The original complaint in *IBEW Local No. 98 Pension Fund v. Wilson, et al.*, was filed on April 12, 2018, in the same court by another plaintiff alleging to be a stockholder of the Corporation. After the court issued its dismissal decision in the *Biefeldt* action, plaintiffs agreed to consolidate the two actions and filed a consolidated amended complaint naming as defendants the Corporation's chairman, president and chief executive officer, its former president, and certain present or former members of the Allstate Board. In that complaint, plaintiffs allege that the directors and officer defendants breached their fiduciary duties to the Corporation in connection with allegedly material misstatements or omissions concerning the Corporation's automobile insurance claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. The factual allegations are substantially similar to those at issue in *In re The Allstate Corp. Securities Litigation.* Plaintiffs further allege that a senior officer and several outside directors engaged in stock option exercises allegedly while in possession of material nonpublic information. Plaintiffs seek, on behalf of the Corporation, an unspecified amount of damages and various forms of equitable relief. Defendants moved to dismiss the consolidated complaint on September 24, 2018 for failure to make a demand on the Allstate Board. On May 14, 2019, the court granted defendants' motion to dismiss the complaint, but allowed plaintiffs leave to file a second consolidated amended complaint which they filed on September 17, 2019. Defendants moved to dismiss the complaint on November 1, 2019 for failure to make a demand on the Allstate Board. The court subsequently requested supplemental briefing on the motion which concluded on February 1, 2021. On February 24, 2021, the court dismissed the second amended consolidated complaint with prejudice. Plaintiffs appealed and the court held a hearing on February 8, 2022. The Corporation awaits the court's decision.

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

Mims v. *Wilson, et al*., is an additional stockholder derivative action filed on February 12, 2020 in the United States District Court for the Northern District of Illinois. Plaintiff alleges that she previously made a demand on the Allstate Board and seeks, on behalf of the Corporation, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Corporation's chairman, president and chief executive officer, its former president, its former vice chairman, and certain present or former members of the Allstate Board. The complaint alleges breaches of fiduciary duty and unjust enrichment based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation*. On February 20, 2020, the Allstate Board appointed a special committee to investigate the allegations in plaintiff's demand. The Corporation moved to dismiss the complaint on August 24, 2020 and on December 8, 2020, the court granted defendants' motion, and dismissed the complaint with prejudice. On January 5, 2021, plaintiff filed a motion to

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alter the judgment and requested leave to file an amended complaint and defendants opposed the motion. On February 10, 2021, the court denied plaintiff's motion to alter the judgment. No appeal was filed.

In *re The Allstate Corp. Securities Litigation* is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Corporation and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased The Allstate Corporation common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Corporation and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Corporation, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. The court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative and on September 12, 2018, the amended complaint was filed. On March 26, 2019, the court granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. On April 9, 2019, defendants filed with the U.S. Court of Appeals for the Seventh Circuit a petition for permission to appeal this ruling and the Seventh Circuit granted that petition on April 25, 2019. On July 16, 2020, the Seventh Circuit vacated the class certification order and remanded the matter for further consideration by the district court. Discovery in this matter concluded on October 5, 2020. On December 21, 2020, the district court again granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. On January 4, 2021, defendants filed with the Seventh Circuit a petition for permission to appeal this ruling. The petition was denied on January 28, 2021. On January 10, 2022, the magistrate judge denied the parties' *Daubert* challenges in all material respects. The court held a status conference on February 1, 2022 and set a schedule for summary judgment briefing to commence on March 23, 2022.

The Company is continuing to defend two putative class actions in California federal court, Holland Hewitt v. Allstate Life Insurance Company (E.D. Cal., filed May 2020) and Farley v. Lincoln Benefit Life *Company (E.D. Cal., filed Dec. 2020), following the sale of* ALIC. No classes have been certified in these matters. The Company is also defending an individual action in California state court, Gilmore v Lincoln Benefit Life Company (San Diego Co., Cal., filed October 29, 2021). In these cases, plaintiffs generally allege that the defendants failed to comply with certain California statutes which address contractual grace periods and lapse notice requirements for certain life insurance policies. Plaintiffs claim that these statutes apply to life insurance policies that existed before the statutes' effective date. The plaintiffs seek damages and injunctive relief. Similar litigation is pending against other insurance carriers. In August 2021, the California Supreme Court in *McHugh v. Protective Life*, a matter involving another insurer, determined that the statutory notice requirements apply to life insurance policies issued before the statutes' effective date. The Company asserts various defenses to plaintiffs' claims and to class certification.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities, computer and office equipment, internal-use computer software, aircraft and automobiles under various noncancelable operating lease agreements that expire through 2029. Total rent expense, net of sublease rental income, was $174 million and $210 million in 2021 and 2020, respectively, before allocation to affiliates. Sublease rental income was $3 million in 2021 and $2 million in 2020, respectively.

   The Company closed certain leased office facilities, which resulted in the early termination or non-use of leased property benefits. Under these lease agreements, the Company recognized a liability of $59 million and $19 million as of December 31, 2021 and 2020, respectively.

2. a. As of December 31, 2021, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)

	Year Ending December 31		Operating Leases
1.	2022	$	73
2.	2023	$	103
3.	2024	$	78
4.	2025	$	59
5.	2026	$	28
6.	Total*	$	371

*Includes $30 million required after December 31, 2026

   b. As of December 31, 2021, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $44 million.

3. The Company was not involved in sale-leaseback transactions in 2021 or 2020.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2021 or 2020.

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

(in millions)	Assets		Liabilities	
	2021	2020	2021	2020
a. Swaps	$ 760	$ 1,015	$ 315	$ 1,028
b. Futures	32	155	256	66
c. Options	25	19	-	-
d. Total	$ 817	$ 1,189	$ 571	$ 1,094

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

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2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2021 and 2020 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

3. The Company's credit exposure related to its outstanding over-the-counter and cleared swap contracts was $20 million and $4 million as of December 31, 2021 and 2020, respectively.

   Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. As of December 31, 2021, the Company pledged cash and securities with fair values of $73 million and received cash of $3 million in the form of margin deposits. As of December 31, 2020, the Company pledged cash and securities with fair values of $54 million and received cash of $12 million in the form of margin deposits.

   The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2021, counterparties pledged $17 million in cash collateral to the Company, and the Company pledged $2 million in cash to counterparties. As of December 31, 2020, counterparties pledged $4 million in cash collateral to the Company, and the Company pledged $14 million in cash to counterparties.

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2021	2020
Commitments to invest in limited partnership interests	$ 2,818	$ 2,015
Private placement commitments	$ 110	$ 35
Other loan commitments	$ 14	$ 17

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business. Private placement commitments represent commitments to purchase private placement debt and private equity securities at a future date. The Company enters into these agreements in the normal course of business. Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments have either fixed or varying expiration dates or other termination clauses.

3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.

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

A. Transfers of Premium Receivables as Sales – Not applicable.

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2021 and 2020, bonds, including LBASS and common stocks with fair values of $1.42 billion and $872 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

3. The Company did not service assets and liabilities that were subsequently measured at fair value.

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

5. The Company did not transfer financial assets accounted for as secured borrowings.

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into dollar repurchase or dollar reverse repurchase agreements.

C. Wash Sales – Not applicable.

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

Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

20. Fair Value Measurements

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

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

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

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

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages as of December 31:

(in millions)	2021				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 969	$ 26	$ -	$ 995
Bank loans	-	-	506	-	506
SVO-identified investments	235	-	-	-	235
Hybrid securities	-	44	-	-	44
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	235	1,013	535	-	1,783
Perpetual preferred stocks					
Industrial and miscellaneous	-	96	3	36	135
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	4,206	10	48	203	4,467
Mutual funds	180	133	-	-	313
Total unaffiliated common stocks	4,386	143	48	203	4,780
Cash equivalents					
Money market mutual funds	508	-	-	-	508
Derivative assets					
Foreign currency contracts	-	23	-	-	23
Total assets at fair value/NAV	$ 5,129	$ 1,275	$ 586	$ 239	$ 7,229
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (7)	$ -	$ -	$ (7)
Credit contracts	-	(5)	-	-	(5)
Total derivative liabilities	-	(12)	-	-	(12)
Total liabilities at fair value	$ -	$ (12)	$ -	$ -	$ (12)

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

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

(in millions)

Description	Beginning balance as of 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 420	$ 209	$ (121)	$ 1	$ 5
Industrial and miscellaneous	21	11	-	1	6
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	1	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	49	-	(21)	-	3
Total assets	$ 493	$ 221	$ (142)	$ 2	$ 15

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2021
Bonds					
Bank loans	$ 788	$ -	$ (427)	$ (369)	$ 506
Industrial and miscellaneous	30	-	(29)	(14)	26
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	1	-	-	-	3
Unaffiliated common stocks					
Industrial and miscellaneous	27	-	(10)	-	48
Total assets	$ 846	$ -	$ (466)	$ (383)	$ 586

Description	Beginning balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 279	$ 333	$ (56)	$ (3)	$ (8)
Industrial and miscellaneous	5	22	(4)	-	(4)
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	183	-	(152)	(9)	3
Total assets	$ 470	$ 355	$ (212)	$ (12)	$ (9)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2020
Bonds					
Bank loans	$ 115	$ -	$ (143)	$ (97)	$ 420
Industrial and miscellaneous	74	-	(70)	(2)	21
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Hybrid securities	9	-	(9)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	36	-	(12)	-	49
Total assets	$ 234	$ -	$ (234)	$ (99)	$ 493

Transfers into Level 3 during 2021 and 2020 included securities measured at lower of cost or market and reported at fair value in 2021 and 2020, and at cost in 2020 and 2019, respectively. In addition, transfers into Level 3 during 2020 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and, as a result, the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable.

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

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

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

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

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Level 2 measurements

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

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

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

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

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

Level 3 measurements

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

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

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

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

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

B. & C. Presented below are the aggregate fair value estimates and admitted values of financial instruments as of December 31:

Financial assets

(in millions)	2021						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 28,569	$ 27,912	$ 3,274	$ 23,604	$ 1,691	$ -	$ -
LBASS	$ 1,090	$ 1,068	$ -	$ 1,054	$ 36	$ -	$ -
Preferred stocks	$ 136	$ 136	$ -	$ 96	$ 4	$ 36	$ -
Unaffiliated common stocks	$ 4,780	$ 4,780	$ 4,386	$ 143	$ 48	$ 203	$ -
Mortgage loans on real estate	$ 757	$ 737	$ -	$ -	$ 757	$ -	$ -
Cash equivalents	$ 2,741	$ 2,741	$ 1,253	$ 1,488	$ -	$ -	$ -
Short-term investments	$ 306	$ 306	$ 148	$ 157	$ 1	$ -	$ -
Derivatives	$ 36	$ 29	$ 2	$ 34	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 1,332	$ 1,330	$ -	$ -	$ 1,332	$ -	$ -
Unaffiliated surplus notes	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 103	$ 106	$ -	$ -	$ 103	$ -	$ -
Securities lending reinvested collateral	$ 12	$ 12	$ -	$ 12	$ -	$ -	$ -

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

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

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

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

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

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

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

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

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

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

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

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments as of December 31:

(in millions)	2021						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,423	$ 1,423	$ -	$ 1,423	$ -	$ -	$ -
Derivatives	$ 15	$ 12	$ 3	$ 12	$ -	$ -	$ -

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

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

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

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

E. Investments in certain common and preferred stocks measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $25 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have unusual or infrequent items as of December 31, 2021.

Due to the significant decline in the number of auto accidents caused by mandated stay-at-home orders, other pandemic containment actions and reduced economic activity from the Novel Coronavirus Pandemic or COVID-19 (“Coronavirus), premium refunds were provided to certain

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policyholders. Auto and certain commercial lines customers received a Shelter-in-Place Payback under the terms of a policy endorsement reducing net premiums written and earned by $869 million for the six months ended June 30, 2020.

Additionally, the State of California requested that insurers assess the impact of the Coronavirus and issue premium refunds for passenger auto, motorcycle, various commercial lines of insurance as well as other lines. Net premiums written and earned were reduced by $133 million for the six months ended December 31, 2020.

B. Troubled Debt Restructuring: Debtors – Not applicable.

C. Other Disclosures

Coronavirus

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

Acquisition of National General Holdings Corp. ("National General")

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

Novation Endorsements, Quota Share Reinsurance Agreement and Trust Agreement

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

Following receipt of approval from the North Carolina Department of Insurance on January 6, 2022, the Company, INIC, NG Re, as Grantor, and Bank of New York Mellon, as Trustee, entered into a Novation Endorsement to the Trust Agreement, effective February 4, 2021, whereby the Company replaced INIC as the sole beneficiary under the original trust agreement in connection with the NG Re QS Reinsurance Agreement.

Quota Share Commutation Endorsement

Following receipt of all regulatory approvals in December 2021, the Company and NG Re entered into a Quota Share Commutation Endorsement to the NG Re QS Reinsurance Agreement, effective October 1, 2021, whereby the Company and NG Re commuted the 50% quota share participation of losses incurred prior to January 4, 2021.

Southern California Edison Settlement

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

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

As of December 31, 2021, the Company had received distributions from the trust representing 90% of its expected recovery.

On September 14, 2020, Southern California Edison reached a $1.16 billion settlement agreement with insurance companies, resolving all insurance subrogation claims arising from the December 2017 Thomas and Koenigstein Wildfires and January 2018 Montecito Mudslides litigation. The Company was party to the agreement and recognized a net underwriting gain of $44 million, net of expenses, related to the subrogation settlement in 2020, which was reflected as follows in the Statement of Income:

(in millions)	Underwriting Gain/(Loss)
Losses incurred	$ 51
Loss adjustment expense incurred	(7)
Net underwriting gain	$ 44

As of December 31, 2021, the Company had received distributions from the trust representing 95% of its expected recovery.

PG&E Corporation and Pacific Gas and Electric Company (together "PG&E") Settlement

On June 20, 2020, the United States Bankruptcy Court for the Northern District of California confirmed PG&E's Chapter 11 Plan of Reorganization. The Plan of Reorganization included an agreement to resolve insurance subrogation claims arising from the 2017 Northern California wildfires and the 2018 Camp Fire for $11 billion. The Company was party to the agreement.

On July 1, 2020, PG&E emerged from Chapter 11 and funded the subrogation trust from which distributions will be made to insurers. Insurers have five years from the effective date of the Plan of Reorganization to submit proof of paid losses to the trust prior to the final distribution.

The Company recognized a net underwriting gain of $444 million, net of expenses and adjustments to reinsurance, related to the subrogation settlement in 2020, which was reflected as follows in the Statement of Income:

(in millions)	Underwriting Gain/(Loss)
Premiums earned	$ 63
Losses incurred	393
Loss adjustment expense incurred	(12)
Net underwriting gain	$ 444

The favorable impact to premiums earned was due to reinstatement premiums returned by reinsurers.

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As of December 31, 2021, the Company had received distributions from the trust representing 95% of its expected recovery.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC ("AIMCO II"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II, which consisted of limited partnership investments with a book/adjusted carrying value of $2.65 billion, cash equivalents of $96 million and cash of $5 million as of December 31, 2021, will continue to be directly reported in the Company's financial statements.

Other

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, Columns 13 through 24, for accident years 1996 and prior through 2011, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $43 million of reserves related to employee medical and dental plans as of December 31, 2021 and 2020.

D. Business Interruption Insurance Recoveries – Not applicable.

E. State Transferable and Non-transferable Tax Credits – Not applicable.

F. Subprime Mortgage Related Risk Exposure

1. The Company did not have subprime exposure as of December 31, 2021 and 2020.

   The Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. There were no unrealized gains or losses on the Company's investment in Alt-A securities as of December 31, 2021. The Company's investment in Alt-A securities and the related net unrealized gains were less than $1 million as of December 31, 2020. Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. OTTI losses were not recorded in the Alt-A portfolio in 2021 or 2020.

   The Company's practice for acquiring and monitoring Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company did not have direct exposure to other subprime investments as of December 31, 2021 and 2020.

   The actual cost, book/adjusted carrying value and fair value of the Company' Alt-A securities was less than $1 million as of December 31, 2021 and 2020. OTTI losses were not recorded in the Alt-A portfolio in 2021 or 2020.

4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

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

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

As of December 31, 2021, ILS placements provide $1.70 billion of reinsurance limits (with $1.40 billion remaining limit available) for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. ILS placements were comprised of $150 million, $400 million (62.5% placed), and $250 million placements providing occurrence only coverage; $500 million, $400 million (75% placed, $0 remaining aggregate limit available), $100 million ($97 million remaining aggregate limit available) placements providing occurrence and aggregate protection; and a placement providing an occurrence limit of $225 million (66.7% placed) and aggregate limit of $500 million (30% placed, available April 1, 2022).

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

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

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

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($ in millions)	December 31, 2021		December 31, 2020	
	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	7	$ 1,700	5	$ 1,425
c. ILS Contracts as Counterparty	-	$ -	-	$ -
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -	-	$ -
c. ILS Contracts as Counterparty	-	$ -	-	$ -

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not applicable.

22. Events Subsequent

An evaluation of subsequent events was made through February 22, 2022 for the Annual Statement issued on February 24, 2022. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company did not have any unsecured reinsurance recoverables that exceeded 3% of the policyholders surplus as of December 31, 2021. The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus as of December 31, 2020.

($ in millions) Reinsurer	NAIC Group Code	FEIN	Amount
Michigan Catastrophic Claim Association ("MCCA")	0000	AA-9991159	$ 2,629

The MCCA is a statutory indemnification mechanism for member insurers' qualifying personal injury protection claims paid for the unlimited lifetime medical benefits above the applicable retention level for qualifying injuries from automobile, motorcycle and commercial vehicle accidents. The MCCA is funded by annually assessing participating member companies actively writing motor vehicle coverage in Michigan on a per vehicle basis that is currently $86 per vehicle insured. The MCCA's calculation of the annual assessment is based upon the total of members' actuarially determined present value of expected payments on lifetime claims by all persons expected to be catastrophically injured in that year and ultimately qualify for MCCA reimbursement, its operating expenses, and adjustments for the amount of excesses or deficiencies in prior assessments. The MCCA has also included its calculation of the impacts of the auto insurance reforms which have begun to phase in since their passage in June 2019, including the personal injury protection medical fee schedule that became effective July 2, 2021. The assessment is incurred by the Company as policies are written and recovered as a component of premiums from the Company's customers. The MCCA indemnifies qualifying claims of all current and former member companies (whether or not actively writing motor vehicle coverage in Michigan) for qualifying claims and claims expenses incurred while the member companies were actively writing the mandatory personal injury protection coverage in Michigan. Member companies actively writing automobile coverage in Michigan include the MCCA annual assessments in determining the level of premiums to charge insureds in the state. As required for member companies by the MCCA, the Company reports covered paid and unpaid claims to the MCCA when estimates of loss for a reported claim are expected to exceed the retention level, the claims involve certain types of severe injuries, or there are litigation demands received suggesting the claim value exceeds certain thresholds. The retention level is adjusted upward every other MCCA fiscal year by the lesser of 6% or the increase in the Consumer Price Index. The retention level will be $600 thousand per claim for the fiscal two-years ending June 30, 2023 compared to $580 thousand per claim for the fiscal two-years ending June 30, 2021. The MCCA is obligated to fund the ultimate liability of member companies' qualifying claims and claim expenses. The MCCA does not underwrite the insurance coverage or hold any underwriting risk. The MCCA indemnifies members as qualifying claims are paid and billed by members to the MCCA. Unlimited lifetime covered losses result in significant levels of ultimate incurred claim reserves being recorded by member companies along with offsetting indemnification recoverables. Disputes with claimants over coverage on certain reported claims can result in additional losses, which may be recoverable from the MCCA, excluding litigation expenses. There is currently no method by which insurers are able to obtain the benefit of managed care programs to reduce claims costs through the MCCA. The MCCA annual assessments fund current operations and member company reimbursements. The MCCA prepares statutory-basis financial statements in conformity with accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services ("MI DOI"). The MI DOI has granted the MCCA a statutory permitted practice that expires in June 30, 2022 to discount its liabilities for loss and loss adjustment expense. As of June 30, 2021, the date of its most recent annual financial report, the MCCA had cash and invested assets of $27.26 billion and an accumulated surplus of $5.04 billion. The permitted practice reduced the accumulated deficit by $31.28 billion. As a result of the auto insurance reforms passed in June 2019, the MCCA announced on November 3, 2021 that the surplus had increased beyond a level necessary to safely cover its expected losses and expenses, and will return a portion of its surplus to its member insurance companies as a pass-through to issue a refund of $400 per vehicle and $80 per historical vehicle to the policyholders. At the time the returned surplus is received a liability will be recorded until the refunds are disbursed to the policyholders.

B. Reinsurance Recoverable in Dispute

The Company did not have reinsurance recoverables on paid or unpaid (including incurred but not reported) losses in dispute by reason of notification, arbitration or litigation as of December 31, 2021 or 2020, that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus.

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed as of December 31 with the return of unearned premium reserve was as follows:

(in millions)	2021					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 11,668	$ -	$ 718	$ -	$ 10,950	$ -
b. All other	36	11	-	-	36	11
c. Total	$ 11,704	$ 11	$ 718	$ -	$ 10,986	$ 11

d. Direct unearned premium reserve $ 2.11 billion

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

d. Direct unearned premium reserve $ 2.12 billion

2. The Company did not have an accrued return commission as of December 31, 2021. The Company accrued return commission of $2 million for one reinsurance agreement as of December 31, 2020, resulting from an existing contractual arrangement that was predicated on loss experience or another form of profit sharing was accrued as follows:

(in millions)	2020			
	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ -	$ 2	$ -	$ 2
b. Sliding Scale Adjustments	$ -	$ -	$ -	$ -
c. Other Profit Commission Arrangements	$ -	$ -	$ -	$ -
d. Total	$ -	$ 2	$ -	$ 2

3. The Company had no protected cells as of December 31, 2021 or 2020.

D. Uncollectible Reinsurance

(1) The Company reported the following impacts as a result of uncollectible reinsurance with certain companies as of December 31:

(in thousands)	2021	2020
a. Losses incurred	$ 992	$ 1
b. Loss adjustment expenses incurred	$ -	$ -
c. Premiums earned	$ -	$ -
d. Other	$ -	$ -

e. Company	Amount	Amount
Bedivere Insurance Company	$ 992	$ -
MSIL Limited	$ -	$ 1

The Company reported $992 thousand and $1 thousand net underwriting losses as a result of uncollectible reinsurance in 2021 and 2020, respectively.

E. Commutation of Ceded Reinsurance

The Company has reported in its operations as a result of commutations of reinsurance with the companies listed below, amounts that are reflected as of December 31:

(in millions)	2021	2020
1. Losses incurred	$ -	$ 1
2. Loss adjustment expenses incurred	$ -	$ -
3. Premiums earned	$ -	$ -
4. Other	$ -	$ -

5. Company	Amount	Amount
Hochrhein Internationale Rueckerversicherung AG	$ -	$ 1

The Company had no ceded commutations to report as of December 31, 2021 and $1 million as of December 31, 2020.

F. Retroactive Reinsurance

The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR Reinsurance Company ("SCOR"), and the resulting activity is shown below.

(in millions)	2021		2020	
	Assumed	Ceded	Assumed	Ceded
a. Reserves transferred				
1. Initial reserves	$ -	$ -	$ -	$ 411
2. Adjustments - prior year(s)	-	-	-	(408)
3. Adjustments - current year	-	-	-	-
4. Current total	$ -	$ -	$ -	$ 3
b. Consideration paid or received				
1. Initial consideration	$ -	$ -	$ -	$ 348
2. Adjustments - prior year(s)	-	-	-	-
3. Adjustments - current year	-	-	-	-
4. Current total	$ -	$ -	$ -	$ 348
c. Paid losses reimbursed or recovered				
1. Prior year(s)	$ -	$ -	$ -	$ -
2. Current year	-	-	-	-
3. Current total	$ -	$ -	$ -	$ -
d. Special surplus from retroactive reinsurance				
1. Initial surplus gain or loss	$ -	$ -	$ -	$ 63
2. Adjustments - prior year(s)	-	-	-	(60)
3. Adjustments - current year	-	-	-	-
4. Current year restricted surplus	$ -	$ -	$ -	$ 3
5. Cumulative total transferred to unassigned funds	$ -	$ -	$ -	$ -

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e. All cedents and reinsurers involved in all transactions included in summary totals above:

	2021		2020	
Company	Assumed Amount	Ceded Amount	Assumed Amount	Ceded Amount
SCOR (NAIC Company Code 30058)	$ -	$ -	$ -	$ 3
Total	$ -	$ -	$ -	$ 3

f. There were no amounts of total paid loss or loss adjustment expenses recoverable as of December 31, 2021 or 2020.

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation ("CNA"). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. The inception-to-date payments for this agreement totaled $846 million $845 million as of December 31, 2021 and December 31, 2020. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million as of December 31, 2002. The balance of the reserves on deposit was $13 million and $15 million as of December 31, 2021 and December 31, 2020.

(in millions) Description	Interest Income	Cash Recoveries	Deposit Balance
Initial payment			$ 1,047
Year 1 (-%)	$ -		$ 1,047
End of year 1999		$ (47)	$ 1,000
Year 2 (-%)	$ -		$ 1,000
End of year 2000		$ (413)	$ 587
Year 3 (-%)	$ -		$ 587
End of year 2001		$ (207)	$ 380
Year 4 (-%)	$ -		$ 380
ITD Net Res. Adj.		$ (187)	$ 193
End of year 2002		$ (64)	$ 129
Year 5 (-%)	$ -		$ 129
End of year 2003		$ (43)	$ 86
Year 6 (-%)	$ -		$ 86
End of year 2004		$ (32)	$ 54
Year 7 (-%)	$ -		$ 54
End of year 2005		$ (2)	$ 52
Year 8 (-%)	$ -		$ 52
End of year 2006		$ (9)	$ 43
Year 9 (-%)	$ -		$ 43
End of year 2007		$ (7)	$ 36
Year 10 (-%)	$ -		$ 36
End of year 2008		$ (3)	$ 33
Year 11 (-%)	$ -		$ 33
End of year 2009		$ (5)	$ 28
Year 12 (-%)	$ -		$ 28
End of year 2010		$ (4)	$ 24
Year 13 (-%)	$ -		$ 24
End of year 2011		$ (1)	$ 23
Year 14 (-%)	$ -		$ 23
End of year 2012		$ (4)	$ 19
Year 15 (-%)	$ -		$ 19
End of year 2013		$ (2)	$ 17
Year 16 (-%)	$ -		$ 17
End of year 2014		$ 2	$ 19
Year 17 (-%)	$ -		$ 19
End of year 2015		$ (1)	$ 18
Year 18 (-%)	$ -		$ 18
End of year 2016		$ -	$ 18
Year 19 (-%)	$ -		$ 18
End of year 2017		$ (2)	$ 16
Year 20 (-%)	$ -		$ 16
End of year 2018		$ -	$ 16
Year 21 (-%)	$ -		$ 16
End of year 2019		$ (1)	$ 15
Year 22 (-%)	$ -		$ 15
End of year 2020		$ -	$ 15
Year 23 (-%)	$ -		$ 15
End of year 2021		$ (2)	$ 13

H. Transfer of Run-off Agreements – Not applicable.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. The domiciliary state of the Company adopted the Credit for Reinsurance Model Law and Regulation. The Company has entered into reinsurance agreements with certified reinsurers. As of December 31, 2021, none of the certified reinsurers with which the Company transacted business have been downgraded.

2. The Company was not a certified reinsurer in 2021 or 2020.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation – Not applicable.

K. Reinsurance Credit – Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company accrues estimated retrospective premium adjustments related to Your Choice Auto® platinum ("YCA"), Your Choice Home® platinum and gold ("YCH"), Allstate House and Home® Enhanced ("H&H"), Encompass Edge ("EE"), Condo Helix Enhanced ("CH"), and Allstate Blue® policies in eligible states. YCA, YCH, H&H, EE, and CH policies that are claim free during the policy period receive 5% of the premium paid for certain major coverages as a billing credit or refund. Allstate Blue policies offer non-standard auto coverage and contain a loyalty bonus,

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in certain states, which rewards eligible policyholders who stay with the Company for a full policy term with a 5% to 10% bonus of premium paid for certain major coverages. The amount of accrued retrospective premium adjustments is determined by analyzing the historical loss experience of these policyholders.

In connection with the Drivewise® program, the Company accrues estimated retrospective premium adjustments related to certain auto policies in eligible states. Drivewise monitors the driving habits of policyholders and provides rewards in the form of premium adjustments to eligible policyholders for certain low risk driving habits.

The Company sells retrospectively rated premium contract related to a car sharing program, Avail® (formerly Drift®). The ultimate premium on these commercial auto policies will be adjusted based on the loss experience over the course of three years. There was no estimated retrospective premium adjustment accrual as of December 31, 2021 or 2020 due to immateriality and limited loss experience.

B. The Company records accrued retrospective premium as an adjustment to written premiums.

C. The amount of net premiums written by the Company in 2021 and 2020 subject to retrospective rating features was $6.09 billion and $5.38 billion, respectively. These amounts represented 16.2% and 16.8% of total net premiums written in 2021 and 2020, respectively.

D. Medical Loss Ratio Rebates – Not applicable.

E. The Company is responsible for the return of premium to YCA, YCH, H&H, EE, CH, Allstate Blue, Drivewise and Avail policyholders. These amounts represent a liability to the Company.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

As a result of the acquisition of National General and reinsurance agreements entered into with INIC, the Company assumed balances related to the risk sharing provisions of the ACA in 2021.

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions?
Yes ( ) No (X)

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year:

(in thousands)

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ 14
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ -
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 86
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ -

b. Transitional ACA Reinsurance Program – None.

c. Temporary ACA Risk Corridors Program – None.

(3) Roll forward of prior year ACA Risk-Sharing Provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance:

(in thousands)

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 112	$ 348	$ 663	$ 230	$ (551)	$ 118	$ 565	$ (32)	A	$ 14	$ 86
2. Premium adjustments (payable) (including high risk pool premium)	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Permanent Risk Adjustment Program	$ 112	$ 348	$ 663	$ 230	$ (551)	$ 118	$ 565	$ (32)		$ 14	$ 86
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-		-	-
3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-		-	-
4. Liabilities for contributions payable due to											

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	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
ACA Reinsurance – not reported as ceded premiums	-	-	-	-	-	-	-	-		-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-		-	-
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-		-	-
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk-Sharing Provisions	$ 112	$ 348	$ 663	$ 230	$ (551)	$ 118	$ 565	$ (32)		$ 14	$ 86

Explanations of Adjustments:
A Adjusted to final amount per 2020 CMS Risk Adjustment Report

(4) Roll-Forward of Risk corridors Asset and Liability Balances by Program Benefit Year – None.

(5) ACA Risk Corridors Receivable as of Reporting Date – None.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in law and regulation, judicial decisions, and economic conditions.

When the Company experiences changes in the mix or type of claims or changing claim settlement patterns, it may need to apply actuarial judgment in the determination and selection of development factors to be more reflective of the new trends. For example, the Coronavirus has had a significant impact on driving patterns and auto frequency. Supply chain disruptions have resulted in higher parts costs and used car values which have combined with labor shortages to increase physical damage loss costs while medical inflation, treatment trends and higher levels of attorney representation have increased liability losses. These factors may lead to historical development trends being less predictive of future loss development, potentially creating additional reserve variability.

Generally, the initial reserves for a new accident year are established based on actual claim frequency and severity assumptions for different lines and coverages based on historical relationships to relevant inflation indicators. Reserves for prior accident years are statistically determined using several different actuarial estimation methods. Changes in auto claim frequency may result from changes in mix of business, the rate of distracted driving, miles driven or other macroeconomic factors. Changes in auto current year claim severity are generally influenced by inflation in the medical and auto repair sectors, the effectiveness and efficiency of claim practices and changes in mix of claim types. The Company mitigates these effects through various loss management programs. When such changes in claim data occur, actuarial judgment is used to determine appropriate development factors to establish reserves.

As part of the reserving process, the Company may also supplement its claims processes by utilizing third party adjusters, appraisers, engineers, inspectors, and other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Because reserves are estimates of unpaid portions of losses that have occurred, including incurred but not reported losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates.

The highest degree of uncertainty is associated with reserves for losses incurred in the initial reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

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

(in millions)	2021	2020
Balance as of January 1	$ 17,869	$ 18,055
Transfers – Plan of Division [1]	(376)	-
Incurred related to:		
Current year	25,876	20,626
Prior years	46	(333)
Total incurred	25,922	20,293
Paid related to:		
Current year	16,220	13,206
Prior years	7,195	7,273
Total paid	23,415	20,479
Balance as of December 31	$ 20,000	$ 17,869

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

As a result of the acquisition of National General and reinsurance agreements entered into with INIC, the Company assumed the associated reserve for losses and loss adjustment expenses effective January 4, 2021. See "Novation Endorsement and Quota Share Reinsurance Agreement" in Note 21, Part C for details.

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.95 billion and $2.72 billion in 2021 and 2020, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $46 million and $(333) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2021 and 2020, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $1.18 billion and $834 million was included as a reduction of loss reserves as of December 31, 2021 and 2020, respectively.

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

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. The following table represents the aggregate amount of reserves for which the Company was contingently liable as of December 31:

(in millions)	Loss Reserves Eliminated by Annuities		Unrecorded Loss Contingencies	
	2021	2020	2021	2020
	$ 219	$ 225	$ 219	$ 225

B. There were no amounts due from any life insurer, which equaled or exceeded 1% of the Company's policyholder surplus as of December 31, 2021 or 2020.

28. Health Care Receivables

A. As a result of the acquisition of National General and reinsurance agreements entered into with INIC, the Company assumed pharmaceutical rebate receivables in 2021. Pharmaceutical rebates are the result of negotiating rebates as a form of price concessions paid by pharmaceutical manufacturers via a pharmacy benefit manager working on the plan's behalf. Pharmacy rebates are estimated by first calculating a historical per month ("PEPM") value based on the actual enrollment counts and rebates collected during the previous four quarters. Then, the historical PEPM is multiplied by the actual enrollment counts during the current period to calculate the current period rebate amounts. Rebate receivables in excess of minimum guarantee rebates specified within contracts are non-admitted. The following table provides details of the pharmaceutical rebate receivables for 2021:

($ in millions) Quarter	Estimated Pharmacy Rebates as Report on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More Than 180 Days After Billing
12/31/2021	$ 5	$ 5	$ 5	$ -	$ -
09/30/2021	$ 4	$ 4	$ 5	$ -	$ -
06/30/2021	$ 4	$ 4	$ 4	$ -	$ -
03/31/2021	$ 3	$ 3	$ 3	$ -	$ -

The Company did not report pharmaceutical rebate receivables in 2020.

B. Risk Sharing Receivables – Not applicable.

29. Participating Policies

Not applicable.

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30. Premium Deficiency Reserves

Premium deficiency reserves as of December 31 were as follows:

($ in millions)	2021	2020
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	02/07/2022	01/31/2021
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

31. High Deductibles

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

(1) Counter Party Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

($ in thousands)

Annual Statement Line of Business (ASL)		2021			
1	2	3	4	5	6
ASL	ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
16	Amounts recoverable from reinsurers	$ 49	$ 49	$ -	$ 49

Annual Statement Line of Business (ASL)		2020			
1	2	3	4	5	6
ASL	ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
16	Amounts recoverable from reinsurers	$ 201	$ 88	$ -	$ 88

(2) Unsecured Amounts of High Deductible

($ in thousands)		2021		2020	
a.	Total high deductibles and billed recoverables on paid claims	$ 49		$ 88	
b.	Collateral on balance sheet	$ -		$ -	
c.	Collateral off balance sheet	$ -		$ -	
d.	Total unsecured deductibles and billed recoverables on paid claims	$ 49		$ 88	
e.	Percentage unsecured	100	%	100	%

(3) High Deductible Recoverables Amounts on Paid Claims

($ in thousands)		2021	2020
a.	Amount of overdue nonadmitted (either due to aging or collateral)	$ -	$ -
b.	Total over 90 days overdue admitted	$ -	$ -
c.	Total overdue (a+b)	$ -	$ -

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

($ in thousands)	Top Ten Unsecured High Deductibles Amounts	
Counterparty Ranking	2021	2020
Counterparty 1	$ 49	$ 88
Counterparty 2	$ -	$ -
Counterparty 3	$ -	$ -

Note: The counterparty is not named, just amount by counterparty 1, counterparty 2, etc. For this purpose, a group of entities under common control shall be regarded as a single customer.

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which are Greater Than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.

(1) Total Group Unsecured Recoverable

Group Name	Total Unsecured Aggregate Recoverable
None	$ -

(2) Obligors and Related Members in the Group

Group Name	Obligors and Related Group Members
None	$ -

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses as of December 31, 2021 or 2020.

33. Asbestos/Environmental Reserves

A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes (X) No ( )

The Company continues to receive asbestos and environmental claims. Asbestos claims relate primarily to bodily injuries asserted by people who were exposed to asbestos or products containing asbestos. Environmental claims relate primarily to pollution and related clean-up costs.

The Company's exposure to asbestos and environmental claims arise principally from assumed reinsurance coverage written during the 1960s through the mid-1980s, including reinsurance on primary insurance written on large U.S. companies, and from direct excess commercial insurance written from 1972 through 1985, including substantial excess general liability coverages on large U.S. companies. Additional exposure stems from direct primary commercial insurance written during the 1960s through the mid-1980s.

In 1986, the general liability policy form used by the Company and others in the property and casualty industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims, and added an asbestos exclusion. Most general

NOTES TO FINANCIAL STATEMENTS

liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and thereafter contain annual aggregate limits for product liability coverage and annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited the extent of its exposure to environmental and asbestos claim risks.

The Company's exposure to liability for asbestos and environmental losses manifests differently depending on whether it arises from assumed reinsurance coverage, direct excess commercial insurance or direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Direct excess commercial insurance and reinsurance involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits the Company's exposure to loss to specific layers of protection in excess of policyholder retention on primary insurance plans. The Company's exposure is further limited by the significant reinsurance that was purchased on the direct excess business.

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions. The majority of the Company's assumed reinsurance exposure, approximately 85%, is for excess of loss coverage, while the remaining 15% is for pro-rata coverage.

The Company's direct primary commercial insurance business did not include coverage to large asbestos manufacturers. This business comprises a cross section of policyholders engaged in many diverse business sectors throughout the country.

The Company conducts an annual review in the third quarter to evaluate, establish and adjust as necessary, asbestos and environmental reserves. Changes to reserves are recorded in the reporting period in which they are determined. Using established industry and actuarial best practices and assuming no change in the regulatory or economic environment, this detailed and comprehensive methodology determines asbestos reserves based on assessments of the characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, and determines environmental reserves based on assessments of the characteristics of exposure (e.g. environmental damages, respective shares of liability of potentially responsible parties, appropriateness and cost of remediation) to pollution and related clean-up costs. The number and cost of these claims are affected by advertising by trial lawyers seeking asbestos plaintiffs, and entities with asbestos exposure seeking bankruptcy protection as a result of asbestos liabilities, initially causing a delay in the reporting of claims, often followed by an acceleration and an increase in losses and loss adjustment expenses as settlements occur.

After evaluating insureds' probable liabilities for asbestos and environmental claims, the Company evaluates the insureds' coverage programs for such claims. The Company considers the insureds' total available insurance coverage, including the coverage it issued. The Company also considers relevant judicial interpretations of policy language and applicable coverage defenses or determinations, if any.

Evaluation of both the insureds' estimated liabilities and the Company's exposure to the insureds depends heavily on an analysis of the relevant legal issues and litigation environment. This analysis is conducted by the Company's specialized claims adjusting staff and legal counsel. Based on these evaluations, case reserves are established by claims adjusting staff and actuarial analysis is employed to develop an IBNR reserve, which includes estimated potential reserve development and claims that have occurred but have not been reported.

For both asbestos and environmental reserves, the Company also evaluates its historical direct net loss and loss expense paid and incurred experience to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and incurred activity.

Establishing net loss reserves for asbestos and environmental claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage; unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits; plaintiffs' evolving and expanding theories of liability; availability and collectibility of recoveries from reinsurance; retrospectively determined premiums and other contractual agreements; estimates of the extent and timing of any contractual liability; the impact of bankruptcy protection sought by various asbestos producers and other asbestos defendants; and other uncertainties. There are also complex legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses are deemed to have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend; how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. The Company's reserves for asbestos and environmental exposures could be affected by tort reform, class action litigation, and other potential legislation and judicial decisions. Environmental exposures could also be affected by a change in the existing federal Superfund law and similar state statutes. There can be no assurance that any reform legislation will be enacted or that any such legislation will provide for a fair, effective and cost-efficient system for settlement of asbestos or environmental claims. Management believes these issues are not likely to be resolved in the near future, and the ultimate costs may vary materially from the amounts currently recorded resulting in material changes in loss reserves.

Management believes its net loss reserves for asbestos and environmental exposures are appropriately established based on available facts, technology, laws, regulations, and assessments of other pertinent factors and characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, assuming no change in the legal, legislative or economic environment. Due to the uncertainties and factors described above, management believes it is not practicable to develop a meaningful range for any such additional net loss reserves that may be required.

NOTES TO FINANCIAL STATEMENTS

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

	2017	2018	2019	2020	2021
Direct					
Beginning reserves	$ 832,948,000	$ 787,173,000	$ 755,454,000	$ 676,095,000	$ 724,927,000
Incurred losses and loss adjustment expenses	52,961,000	58,164,000	25,035,000	114,996,000	92,792,000
Calendar year payments for losses and loss adjustment expenses	(98,736,000)	(89,883,000)	(104,394,000)	(66,164,000)	(64,969,000)
Ending reserves	$ 787,173,000	$ 755,454,000	$ 676,095,000	$ 724,927,000	$ 752,750,000
Assumed Reinsurance					
Beginning reserves	$ 497,047,000	$ 490,920,000	$ 495,816,000	$ 480,256,000	$ 463,902,000
Incurred losses and loss adjustment expenses	35,293,000	32,136,000	14,179,000	17,221,000	1,178,000
Calendar year payments for losses and loss adjustment expenses	(41,420,000)	(27,240,000)	(29,739,000)	(33,575,000)	(27,250,000)
Ending reserves	$ 490,920,000	$ 495,816,000	$ 480,256,000	$ 463,902,000	$ 437,830,000
Net of Ceded Reinsurance					
Beginning reserves	$ 902,160,000	$ 877,972,000	$ 862,310,000	$ 805,562,000	$ 822,553,000
Incurred losses and loss adjustment expenses	65,897,000	45,371,000	27,739,000	77,988,000	62,573,000
Calendar year payments for losses and loss adjustment expenses	(90,085,000)	(61,033,000)	(84,487,000)	(60,997,000)	(59,748,000)
Ending reserves	$ 877,972,000	$ 862,310,000	$ 805,562,000	$ 822,553,000	$ 825,378,000

B. The table below summarizes the Company's ending IBNR reserves for asbestos claims as of December 31:

	2020	2021
Direct basis	$ 210,981,000	$ 272,793,000
Assumed reinsurance basis	$ 325,548,000	$ 321,448,000
Net of ceded reinsurance basis	$ 400,401,000	$ 437,042,000

C. The table below summarizes the Company's ending reserves for loss adjustment expenses for asbestos claims as of December 31:

	2020	2021
Direct basis	$ 243,454,000	$ 256,915,000
Assumed reinsurance basis	$ 49,450,000	$ 47,076,000
Net of ceded reinsurance basis	$ 184,764,000	$ 186,015,000

D. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (X) No ( )

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

	2017	2018	2019	2020	2021
Direct					
Beginning reserves	$ 116,663,000	$ 101,532,000	$ 114,464,000	$ 122,686,000	$ 136,367,000
Incurred losses and loss adjustment expenses	7,901,000	26,266,000	31,972,000	23,067,000	30,176,000
Calendar year payments for losses and loss adjustment expenses	(23,032,000)	(13,334,000)	(23,750,000)	(9,386,000)	(11,276,000)
Ending reserves	$ 101,532,000	$ 114,464,000	$ 122,686,000	$ 136,367,000	$ 155,267,000
Assumed Reinsurance					
Beginning reserves	$ 82,377,000	$ 85,773,000	$ 85,185,000	$ 85,774,000	$ 101,925,000
Incurred losses and loss adjustment expenses	10,068,000	5,496,000	9,647,000	26,166,000	20,102,000
Calendar year payments for losses and loss adjustment expenses	(6,672,000)	(6,084,000)	(9,058,000)	(10,015,000)	(10,100,000)
Ending reserves	$ 85,773,000	$ 85,185,000	$ 85,774,000	$ 101,925,000	$ 111,927,000
Net of Ceded Reinsurance					
Beginning reserves	$ 163,703,000	$ 157,987,000	$ 164,090,000	$ 172,797,000	$ 199,888,000
Incurred losses and loss adjustment expenses	18,226,000	21,703,000	36,003,000	43,990,000	39,922,000
Calendar year payments for losses and loss adjustment expenses	(23,942,000)	(15,600,000)	(27,296,000)	(16,899,000)	(16,201,000)
Ending reserves	$ 157,987,000	$ 164,090,000	$ 172,797,000	$ 199,888,000	$ 223,609,000

E. The table below summarizes the Company's ending IBNR reserves for environmental claims as of December 31:

	2020	2021
Direct basis	$ 60,028,000	$ 79,428,000
Assumed reinsurance	$ 69,222,000	$ 75,738,000
Net of Ceded reinsurance	$ 111,502,000	$ 133,813,000

F. The table below summarizes the Company's ending reserves for loss adjustment expenses for environmental claims as of December 31:

	2020	2021
Direct basis	$ 22,979,000	$ 23,846,000
Assumed reinsurance	$ 22,824,000	$ 25,529,000
Net of Ceded reinsurance	$ 41,242,000	$ 44,427,000

34. Subscriber Savings Accounts

Not applicable.

NOTES TO FINANCIAL STATEMENTS

35. Multiple Peril Crop Insurance

    Not applicable.

36. Financial Guaranty Insurance

    Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... ILLINOIS

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 899051

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

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

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

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

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

3.4 By what department or departments?
ILLINOIS .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

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

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

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

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

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... _____ %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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

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

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
SCOTT WEINSTEIN, PRINCIPAL, KPMG, LLP, 303 PEACHTREE STREET NE, SUITE 2000, ATLANTA, GA 30308

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No [ ]

12.11 Name of real estate holding company SEE ATTACHED

12.12 Number of parcels involved 190

12.13 Total book/adjusted carrying value $ 2,584,240,630

12.2 If, yes provide explanation:
THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIPS, LIMITED LIABILITY COMPANIES AND JOINT VENTURES WHICH INVEST IN REAL ESTATE.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
See Note 17

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 1,423,428,859

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 1,437,741,935
25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,437,727,410
25.093 Total payable for securities lending reported on the liability page. $ 1,423,428,859

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 150,768,585
26.27 FHLB Capital Stock $
26.28 On deposit with states $ 18,728,796
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 76,751,016
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
26.32 Other $ 1,053,876

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT	150,768,585

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [ ]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:
27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

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

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

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

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

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

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT, INC	549300W78QHV4XMM6K69	SEC	DS
112753	GOLDENTREE SELECT PARTNERS, LP	549300YED7EEDEWFJQ52	SEC	DS
157738	SILVER POINT CAPITAL FUND, LP	5493007VLP5VQE1KLU33	SEC	DS
106477	DAVIDSON KEMPER DIST OPP FUND, LP	549300E9FFP584S20Y95	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493007TOVD6LN5SJS12	SEC	DS

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [X] No [ ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
BAS03B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND	33,466,389
09258N-80-2	BLACKROCK ADV S/C CORE K	18,081,848
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	580,253
464287-46-5	ISHARES MSCI EAFE INDEX FUND	14,034,436
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	26,564,704
464287-46-5	ISHARES MSCI EAFE INDEX FUND	14,034,436
30.2999 - Total		106,762,066

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
BLACKROCK ADV S/C CORE K	BLACKROCK MONEY MARKET-INST	154,564,109	12/31/2021
BLACKROCK ADV S/C CORE K	SILICON LABORATORIES INC	73,687,540	12/31/2021
BLACKROCK ADV S/C CORE K	EMCOR GROUP INC	67,846,455	12/31/2021
BLACKROCK ADV S/C CORE K	WERNER ENTERPRISES INC	60,208,112	12/31/2021
BLACKROCK ADV S/C CORE K	BUILDERS FIRSTSOURCE INC	58,410,855	12/31/2021
ISHARES MSCI EAFE INDEX FUND	NESTLE SA-REG	1,214,377,428	12/31/2021
ISHARES MSCI EAFE INDEX FUND	ASML HOLDING NV	1,059,114,560	12/31/2021
ISHARES MSCI EAFE INDEX FUND	ROCHE HOLDING AG-GENUSSCHEIN	920,487,000	12/31/2021
ISHARES MSCI EAFE INDEX FUND	LVMH MOET HENNESSY LOUIS VUI	715,318,211	12/31/2021
ISHARES MSCI EAFE INDEX FUND	TOYOTA MOTOR CORP	648,776,982	12/31/2021
ISHARES TRUST RUSSELL 2000 INDEX FUND	AMC ENTERTAINMENT HLDS-CL A	352,090,015	12/31/2021
ISHARES TRUST RUSSELL 2000 INDEX FUND	AVIS BUDGET GROUP INC	298,944,353	12/31/2021
ISHARES TRUST RUSSELL 2000 INDEX FUND	LATTICE SEMICONDUCTOR CORP	232,512,274	12/31/2021
ISHARES TRUST RUSSELL 2000 INDEX FUND	CROCS INC	232,512,274	12/31/2021
ISHARES TRUST RUSSELL 2000 INDEX FUND	TETRA TECH INC	232,512,274	12/31/2021
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Eskom 7.125 Feb 11 25	4,506,000	12/31/2021
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Egypt Government International 7.625 May 29 32	3,905,200	12/31/2021
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Panama Government Internationa 4.5 Apr 01 56	3,905,200	12/31/2021
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Colombia Government Internatio 5.625 Feb 26 44	3,304,400	12/31/2021

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
INVESTEC GSF EM HARD CURRENCY DEBT FUND	Brazilian Government Internati 3.875 Jun 12 30	2,853,800	12/31/2021
INVESTEC GSF EM CORPORATE DEBT FND	FOREIGN CURRENCY EUR RECEIVABLE 20210915	77,407,635	12/31/2021
INVESTEC GSF EM CORPORATE DEBT FND	FOREIGN CURRENCY USD RECEIVABLE 20210915	65,743,992	12/31/2021
INVESTEC GSF EM CORPORATE DEBT FND	FOREIGN CURRENCY USD RECEIVABLE 20210915	59,485,614	12/31/2021
INVESTEC GSF EM CORPORATE DEBT FND	B0395029 Corp	47,849,607	12/31/2021
INVESTEC GSF EM CORPORATE DEBT FND	B0767885 Corp	46,553,987	12/31/2021

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	31,336,449,156	32,005,403,690	668,954,534
31.2 Preferred stocks	135,945,359	136,047,379	102,020
31.3 Totals	31,472,394,515	32,141,451,069	669,056,554

31.4 Describe the sources or methods utilized in determining the fair values:
THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 33,283,595

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

39.1 Amount of payments for legal expenses, if any? $ 39,660,518

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
WILLKIE FARR & GALLAGHER LLP	10,820,463

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 4,026,568

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

Part 1, # 12.11

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	20,625,935
BEACON CAPITAL STRATEGIC PARTNERS VI	169,043
BLACKSTONE REAL ESTATE PARTNERS V	977,234
BLACKSTONE REAL ESTATE PARTNERS VI LP	818,733
BLACKSTONE PROPERTY PARTNERS EUROPE LP	-
BREG SAVANNAH INDUSTRIAL FUND, LP	2,787,358
BLACKSTONE REAL ESTATE PARTNERS IV	523,778
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	31,776,493
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	2,338,921
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	21,055,955
BLACKSTONE REAL ESTATE PARTNERS VII	24,036,774
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	677
CBRE STRATEGIC PTR US OPP V LP	195,997
CENTRAL PARK NORTH OZ INVESTORS LP	15,487,102
DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	25,649,492
DERMODY PROPERTIES INDUSTRIAL FUND II LP	43,748,729
DERMODY PROPERTIES INDUSTRIAL FUND III LP	14,104,575
DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP	11,500,000
ELMTREE U.S. NET LEASE FUND IV LP	10,657,848
EAGLE ROSE LAND PARTNERS LLC	-
FOCUS SENIOR HOUSING FUND I LP	43,619,733
HARRISON STREET EUROPEAN PROPERTY PARTNERS II	48,155,598
HIGH STREET REAL ESTATE FUND V LP	5,578
HIGH STREET REAL ESTATE FUND VI LP	35,179,404
HEMISFERIO SUL INVESTIMENTOS FUND IV LP	3,577,686
HSRE BRIGHTVIEW CO-INVESTMENT LP	28,473,074
LANDMARK REAL ESTATE FUND V, LP	813,211
LANDMARK REAL ESTATE PARTNERS FUND VI	1,581,427
LONE STAR REAL ESTATE FUND III LP	235,410
LONE STAR FUND VII	289,378
MERCURY LAND PARTNERS, LLC	239,731
ML-AI VENTURE 2, LLC	68,704,038
ML-AI VENTURE 3, LLC	25,985,566
ML-AI VENTURE 4, LLC	25,263,609
ML-AI VENTURE 5 LLC	34,407,314
ML-AI VENTURE 1 LLC	41,359
MONACO PARKWAY LAND PARTNERS LLC	3,214,184
NORTH HAVEN REAL ESTATE FUND VII GLOBAL	1,102,080
O'CONNOR NORTH AMERICAN PROPERTIES LP	1,320,387
PATRIA BRAZIL REAL ESTATE FUND II	2,304,775
PROSPERITAS REAL ESTATE PARTNERS III	-
RANCHO PRESIDIO LAND PARTNERS LLC	17,799,567
PULLMAN CROSSINGS II	-
PULLMAN QOZB II LLC	-
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	23,122
RED FORT INDIA REAL ESTATE FUND II	4,556,804
ROCKPOINT REAL ESTATE FUND II, LP	180,587
ROCKPOINT REAL ESTATE FUND III LP	680,765
SEASONS RESIDENTIAL HOLDINGS, LLC	47,233,121
STARWOOD CAPITAL HOSPITALITY FUND II	4,963,864
STARWOOD HOSPITALITY I	1,754,111
TRUAMERICA PROPERTIES II LLC	22,424,222
WALTON STREET REAL ESTATE FUND IV	114,244
WALTON STREET REAL ESTATE FUND VI	8,320,830
WB SJC CO-INVESTMENT PARTNERSHIP, LP	24,751,962
WESTBROOK REAL ESTATE PARTNERS VI	807,793
WESTBROOK REAL ESTATE PARTNERS V, LP	45,954
WESTBROOK REAL ESTATE FUND VII	4,432,364
WESTBROOK REAL ESTATE FUND VIII	3,530,252
WESTBROOK REAL ESTATE FUND X	18,736,191
AP REAL ESTATE LLC	3,526,817
AP Timber LLC	59,793,003
White Oak Real Estate 2017-2, LP	22,705,980
CBRE GIP US FEEDER VEHICLE ALLINV A LP	5,105,736
CBRE GIP US FEEDER VEHICLE ALLINV B LP	5,105,736
CURRENT CREEK INVESTMENTS LLC	12,022,016
CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	-
CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	-
TDC CITY CENTER LLC	259,426
HUMBOLDT EAST TRADE CENTER LLC	23,364
PACIFIC SHORES LAND PARTNERS LLC	30,226,447
THE ARROYO PARKWAY LLC	53,864,536
TDC CITY CENTER PHASE II LLC	24,062,961
CHELAN VIEW ORCHARD, LLC	11,148,184
KILTER PTY LTD	14,968,997
SW INDUSTRIAL LLC	12,330,674
SM202	15,761,978
PULLMAN QOZB	33,393,638
TDC 15TH STREET LLC	10,539,189
CENTERLINE RE SPEC SIT MTG FUND	13,378
BC CO-INVEST CTP-I LP	7,082,868
BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	28,540,489
BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	30,149,309
CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	17,400,484
CONREX- AS CI LLC	1
CONREX RESIDENTIAL SMA I LLC	29,809,697
FOLIUM TIMBER FUND I LP	29,870,862
IMPACT C.I.L. PARENT LLC	7,534,620
IMPACT PCCP IV LLC	349,481
PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	11,683,707
RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	42,000,000
SROA CARDINAL CO-INVEST 2 LP	13,265,000
SROA CAPITAL FUND VIII LP	8,433,972
AEGON LIHTC FUND 58 LLC	29,284,301
AEGON LIHTC FUND 62 LLC	29,880,290
ALLIANT TAX CREDIT FUND 104 LP	34,281,650
ALLIANT TAX CREDIT FUND 65 LP	3,365,000
ALLIANT TAX CREDIT FUND 66, LTD	3,422,528
ALLIANT TAX CREDIT FUND 66, LTD - ALIC	3,053,731

GENERAL INTERROGATORIES

Part 1, # 12.11

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP	548,743
BF GARDEN CORPORATE TAX CREDIT FUND XXXIII	1,278,932
BF GARDEN CORPORATE TAX CREDIT FUND XXXIV	1,413,791
BF GARDEN CORPORATE TAX CREDIT FUND XXXV	3,587,224
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	21,095,238
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	31,527,384
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	28,723,712
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	34,754,994
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	3,148,927
CREA CORPORATE TAX CREDIT FUND 57 LLC	27,568,579
CREA CORPORATE TAX CREDIT FUND 61, LLC	25,746,177
CREA CORPORATE TAX CREDIT FUND 66, LLC	19,115,183
CREA CORPORATE TAX CREDIT FUND 74 LLC	30,217,767
CREA CORPORATE TAX CREDIT FUND 85 LP	29,877,146
ENTERPRISE HOUSING PARTNERS XX	2,116,245
ENTERPRISE HOUSING PARTNERS XXI LP	1,935,609
ILLINOIS EQUITY FUND	-
NATIONAL EQUITY FUND 2007 LP	249,859
NATIONAL EQUITY FUND 2011 LP	5,823,889
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	694,180
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	891,776
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	17,755,792
PNC LIHTC FUND 71 LLC	24,421,429
PNC LIHTC FUND 76 LLC	30,086,425
PNC LIHTC FUND 80 LLC	34,920,607
PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	-
R4 HOUSING PARTNERS X LP	25,729,748
R4 HOUSING PARTNERS XII LP	30,199,218
R4 HOUSING PARTNERS XI LP	27,794,826
R4 HOUSING PARTNERS XIV LP	31,577,103
R4 HOUSING PARTNERS XVI LP	34,649,203
RAH CORPORATE PARTNERS FUND 55 LLC	20,026,265
RAH CORPORATE PARTNERS FUND 56 LLC	22,394,707
RAH CORPORATE PARTNERS FUND 57 LLC	29,419,926
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	1,932,546
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	3,012,626
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	16,990,091
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	20,087,024
RED STONE EQUITY - 2011 NATIONAL FUND L.P.	2,072,500
RED STONE EQUITY - 2017 NATIONAL FUND L.P.	24,902,198
RED STONE EQUITY - 2018 NATIONAL FUND L.P.	26,746,125
RED STONE EQUITY - 2019 NATIONAL FUND L.P.	28,530,862
RED STONE EQUITY FUND 75 LP	26,687,065
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	20,840,649
USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	23,669,656
USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	32,676,456
USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP	34,114,897
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	4,422,950
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	6,149,540
RAYMOND JAMES TAX CREDIT FUND 36 LLC	1,278,743
RAYMOND JAMES TAX CREDIT FUND 42 LLC	11,160,223
RAYMOND JAMES TAX CREDIT FUND 43 LLC	22,882,220
RAYMOND JAMES TAX CREDIT FUND 44, LLC	24,582,869
RAYMOND JAMES TAX CREDIT FUND 48 LLC	29,904,181
RAYMOND JAMES TAX CREDIT FUND 37, LLC	3,247,274
RAYMOND JAMES TAX CREDIT FUND 38, LLC	6,174,437
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	2,616,184
WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	20,943,031
WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	19,751,732
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP	23,244,828
WNC INSTITUTIONAL TAX CREDIT FUND 50 LP	29,279,929
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP	25,000,000
AEP INVESTMENT FUND LLC	32,396,402
ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	4,087,003
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE	1,064,443
BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 53 LP STATE MA ESSEX STREET	1,666,667
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	11,348,314
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE	637,998
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	582,981
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP NY STATE EASTERN GARDENS	3,878,686
RSE BROOKMONT LOFTS LLC	49,793
CREA STATE KENOLIO APARTMENTS, LLC	11,920,250
MPC GA 2020 AHI ICF 6, LLC	-
MONARCH MSS GA 2021 ASIC ICF, LLC	-
MONARCH MSS MO 2021 ICF 1, LLC	-
PNC LIHTC FUND 71 LLC STATE	-
R4 ACC ACQUISITION LLC	930,893
R4 CLIIGA ACQUISTION LLC	6,262,804
R4 HRGA ACQUISITION LLC	10,454,903
R4 PMGA ACQUISITION LLC STATE	5,210,953
R4 REGA ACQUISITION LLC	8,586,986
RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	3,572,062
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	5,189,495
RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	10,137,389
RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	6,411
RAYMOND JAMES TAX CREDIT FUND 48 LLC-STATE	3,155,735
RJTCF-43 STATE TAX CREDIT FUND LLC	1,995,680
SUGAR CREEK HOUSING TAX CREDIT FUND LLC	-
WNC INSTITUTIONAL TAX CREDIT 47 LP STATE	3,218,130
WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA	6,681,401
WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	3,429,829
	$ **2,584,240,630**

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	35,836,933,229	32,004,118,648
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	212,387,978	
2.5	Reserve Denominator	33,599,629,801	29,047,845,110
2.6	Reserve Ratio (2.4/2.5)	0.006	0.000

3.1 Did the reporting entity issue participating policies during the calendar year? Yes [X] No [ ]

3.2 If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21 Participating policies $ 187,505,735
3.22 Non-participating policies $ 5,191,514,143

4. For mutual reporting Entities and Reciprocal Exchanges Only:
4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]
4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]
4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %
4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:
5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]
5.2 If yes, is the commission paid:
5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]
5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]
5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [ ] No [ ]

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
THE COMPANY DOES NOT WRITE THIS LINE OF BUSINESS.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
THE COMPANY PLACES HEAVY EMPHASIS ON THE USE OF CATASTROPHIC (CAT) SIMULATION MODELING PROVIDED BY A LEADING CAT MODELING VENDOR TO ESTIMATE PROBABLE MAXIMUM LOSS (PML). AN ADVANCED METHODOLOGY IS EMPLOYED TO GENERATE A LARGE SAMPLE OF HYPOTHETICAL BUT POSSIBLE EVENTS, APPLY MODEL DAMAGE EXPECTATIONS AGAINST THE COMPANY'S BOOK OF BUSINESS, AND EVALUATE THE EXISTING POLICY CONDITIONS OF THE POLICIES IN FORCE TO DETERMINE AN ESTIMATE OF TOTAL DAMAGE.

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
UTILIZING A RISK MANAGEMENT METHODOLOGY, THE COMPANY'S ULTIMATE PARENT, THE ALLSTATE CORPORATION (CORPORATION) HAS DESIGNED A REINSURANCE PROGRAM TO ADDRESS EXPOSURE TO CATASTROPHES (CATS) NATIONWIDE. THE PROGRAM IS DESIGNED TO PROVIDE REINSURANCE PROTECTION FOR CATS INCLUDING HURRICANES, WINDSTORMS, HAIL, TORNADOS, FIRES FOLLOWING EARTHQUAKES, EARTHQUAKES, AND WILDFIRES. CONSISTENT WITH THE CORPORATION'S CAT MANAGEMENT STRATEGY, THE PROGRAM IS INTENDED TO PROVIDE AN ACCEPTABLE RETURN ON THE RISKS ASSUMED IN THE PROPERTY BUSINESS. AS OF DECEMBER 31, 2021, THE CORPORATION HAD LESS THAN A 1% LIKELIHOOD OF EXCEEDING ANNUAL AGGREGATE CAT LOSSES BY $2 BILLION, NET OF REINSURANCE, FROM HURRICANES AND EARTHQUAKES, BASED ON MODELED ASSUMPTIONS AND APPLICATIONS CURRENTLY AVAILABLE.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [X] No [ ]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)? Yes [ ] No [X]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions:

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [ ] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? Yes [ ] No [X]

11.2 If yes, give full information

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses $

12.12 Unpaid underwriting expenses (including loss adjustment expenses) $

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds $

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? Yes [ ] No [ ] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From %

12.42 To %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies? Yes [X] No [ ]

12.6 If yes, state the amount thereof at December 31 of the current year:

12.61 Letters of credit $ 1,002,387

12.62 Collateral and other funds $ 201,985

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 24,880,220

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

14.1 Is the company a cedant in a multiple cedant reinsurance contract? Yes [X] No [ ]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
REINSURANCE PREMIUM IS DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF MODELED EXPECTED LOSSES UNDER THE CONTRACT. RETENTION AND RECOVERIES ARE DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF TOTAL LOSSES.

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes [X] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

15.1 Has the reporting entity guaranteed any financed premium accounts? Yes [ ] No [X]

15.2 If yes, give full information

16.1 Does the reporting entity write any warranty business? Yes [X] No [ ]
If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products			18,930,296	24,936,278	11,251,559
16.13 Automobile					
16.14 Other*					

* Disclose type of coverage:

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that is exempt from the statutory provision for unauthorized reinsurance? Yes [X] No [ ]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance	$ 35,916,653
17.12 Unfunded portion of Interrogatory 17.11	$ 35,916,653
17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$
17.14 Case reserves portion of Interrogatory 17.11	$
17.15 Incurred but not reported portion of Interrogatory 17.11	$ 35,916,653
17.16 Unearned premium portion of Interrogatory 17.11	$
17.17 Contingent commission portion of Interrogatory 17.11	$

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2021	2 2020	3 2019	4 2018	5 2017
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	16,442,119,446	13,203,699,223	13,912,089,562	13,276,441,559	12,506,429,700
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	12,797,616,136	10,183,538,924	10,321,579,756	9,709,491,004	9,079,030,520
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	10,592,515,212	9,034,828,714	8,780,689,373	8,306,075,786	8,004,325,464
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	942,639,811	96,222,359	54,709,260	26,201,444	14,406,127
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	40,774,890,605	32,518,289,220	33,069,067,952	31,318,209,794	29,604,191,811
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	15,098,728,891	13,116,603,498	13,819,137,417	13,238,075,770	12,497,779,837
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	11,649,566,301	9,918,362,686	10,052,045,077	9,451,931,429	8,819,171,807
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	9,949,647,633	8,947,522,953	8,682,438,194	8,203,654,782	7,920,640,140
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	922,518,083	96,222,356	54,709,257	26,201,349	14,406,124
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	37,620,460,908	32,078,711,494	32,608,329,944	30,919,863,330	29,251,997,909
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	682,738,237	3,724,767,610	2,189,461,425	1,590,876,715	1,351,473,517
14.	Net investment gain or (loss) (Line 11)	4,893,806,284	2,978,493,066	2,038,863,044	1,518,714,380	2,124,114,934
15.	Total other income (Line 15)	224,575,890	101,146,612	116,951,686	132,818,515	121,981,351
16.	Dividends to policyholders (Line 17)					
17.	Federal and foreign income taxes incurred (Line 19)	294,003,173	858,202,042	612,569,647	509,770,125	723,157,934
18.	Net income (Line 20)	5,507,117,238	5,946,205,246	3,732,706,509	2,732,639,484	2,874,411,868
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	58,767,062,103	53,908,480,640	52,940,982,971	49,167,388,931	48,302,495,037
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	2,502,000,003	1,483,619,059	1,512,871,076	1,374,833,468	1,247,765,247
	20.2 Deferred and not yet due (Line 15.2)	5,125,841,700	3,639,667,418	3,655,048,212	3,565,384,027	3,406,171,821
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	40,336,042,434	33,744,552,837	33,829,861,266	32,303,291,383	30,848,063,820
22.	Losses (Page 3, Line 1)	16,690,922,185	13,872,917,371	13,993,124,644	13,846,275,414	13,405,146,939
23.	Loss adjustment expenses (Page 3, Line 3)	3,309,170,441	3,995,947,854	4,061,750,929	3,772,204,765	3,696,569,074
24.	Unearned premiums (Page 3, Line 9)	12,961,752,153	11,178,211,325	11,103,636,769	10,650,347,185	10,116,831,708
25.	Capital paid up (Page 3, Lines 30 & 31)	3,882,000	3,882,000	3,882,000	3,882,000	3,903,300
26.	Surplus as regards policyholders (Page 3, Line 37)	18,431,019,669	20,163,927,803	19,111,121,705	16,864,097,548	17,454,431,217
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	5,352,553,582	4,542,358,399	4,261,781,382	3,721,699,996	3,822,295,447
	Risk-Based Capital Analysis					
28.	Total adjusted capital	18,431,019,669	20,536,969,463	19,569,216,540	17,288,048,516	17,701,853,092
29.	Authorized control level risk-based capital	2,867,131,490	2,916,802,644	3,036,028,886	3,007,881,731	2,803,761,245
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	58.7	67.5	60.9	65.3	65.5
31.	Stocks (Lines 2.1 & 2.2)	14.4	16.7	22.3	19.2	22.2
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.5	1.2	1.2	0.9	0.9
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.8	0.6	0.8	0.8	0.8
34.	Cash, cash equivalents and short-term investments (Line 5)	4.0	2.0	2.5	1.8	0.2
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.1	0.1	0.0	0.3	0.0
37.	Other invested assets (Line 8)	19.8	11.7	12.2	11.6	10.2
38.	Receivables for securities (Line 9)	0.7	0.1	0.1	0.0	0.1
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.2	0.1	0.1	0.1
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	2,216,307,805	6,314,652,888	5,923,548,118	5,256,398,809	5,422,866,048
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	532,863,050	504,933,516	476,777,041	532,296,666	531,786,585
48.	Total of above Lines 42 to 47	2,749,170,855	6,819,586,404	6,400,325,159	5,788,695,475	5,954,652,633
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	14.9	33.8	33.5	34.3	34.1

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(1,112,117,402)	(397,986,405)	1,329,260,713	(388,611,759)	1,024,838,014
52.	Dividends to stockholders (Line 35)	(5,946,205,000)	(4,435,345,509)	(2,732,411,000)	(2,873,994,000)	(1,555,437,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	(1,732,908,134)	1,052,806,098	2,247,024,157	(590,333,669)	1,894,483,593
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	8,286,138,413	7,787,435,589	8,185,066,901	7,335,801,238	7,219,835,656
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	6,932,480,670	4,636,387,138	5,516,724,283	5,123,828,509	5,912,775,639
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	5,899,872,094	4,762,350,894	4,936,292,385	4,884,223,946	4,406,567,453
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	338,695,635	57,100,087	18,669,248	924,587	23,703
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	416,533	46,531	33,236	189,166	180,864
59.	Total (Line 35)	21,457,603,346	17,243,320,239	18,656,786,053	17,344,967,446	17,539,383,315
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	7,810,469,889	7,651,226,744	8,042,890,868	7,203,273,764	7,091,598,883
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	6,463,100,720	4,550,950,764	5,356,060,108	4,949,985,774	4,811,996,137
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	5,601,027,617	4,856,695,100	4,839,020,208	4,882,451,046	4,403,224,598
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	335,157,861	57,100,084	18,669,248	891,303	77,142
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	416,533	46,531	33,236	189,166	180,864
65.	Total (Line 35)	20,210,172,620	17,116,019,224	18,256,673,668	17,036,791,053	16,307,077,624
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	64.6	53.1	57.2	57.5	58.0
68.	Loss expenses incurred (Line 3)	7.8	10.3	11.1	10.7	11.4
69.	Other underwriting expenses incurred (Line 4)	25.8	25.0	24.9	26.5	26.0
70.	Net underwriting gain (loss) (Line 8)	1.9	11.6	6.8	5.2	4.7
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	23.9	24.6	24.2	25.7	25.4
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	72.3	63.4	68.3	68.2	69.4
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	204.1	159.1	170.6	183.3	167.6
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	611,818	(357,923)	(83,237)	(217,752)	(352,757)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	3.0	(1.9)	(0.5)	(1.2)	(2.3)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	55,922	(414,683)	(363,963)	(567,059)	(101,589)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	0.3	(2.5)	(2.1)	(3.6)	(0.7)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	4,229	4,968		3,421		(199)	2,934		(15)	25	1,046	230
2.1 Allied lines	6,135	6,797		4,785		(8,131)			(220)		692	166
2.2 Multiple peril crop												
2.3 Federal flood	1,999,920	2,074,527		1,102,897	4,303,365	68,794					286,417	53,344
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,304,580	23,608,629		11,997,259	14,549,678	15,891,906	4,291,648	205,539	328,758	410,496	2,846,671	602,142
5.1 Commercial multiple peril (non-liability portion)	2,737,712	2,945,359		1,347,948	1,040,398	1,294,437	1,272,171	15,239	32,109	62,208	309,833	78,095
5.2 Commercial multiple peril (liability portion)	911,078	976,964		448,879	203,671	393,754	1,057,000	61,953	56,003	132,431	100,255	24,406
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	605,220	633,795		281,504	256,770	205,557	56,064	6,186	4,068	1,360	65,691	15,848
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	25	23		12							2	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					3,023	(1,477,793)	139,698	3,633	(96,809)	9,093		
17.1 Other Liability - occurrence	65,963	67,242		33,619	5,000	(1,448)	4,651,155	6,073	10,140	11,308	6,230	1,599
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	839	815		235		(4,066)	19,236		(1,133)	5,692	71	22
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	12,079,509	12,655,296		2,835,385	13,255,108	9,815,097	11,712,969	1,113,366	204,696	1,601,130	1,502,144	321,279
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	4,695,925	4,708,016		2,417,944	1,045,065	(311,143)	2,407,581	102,759	(65,288)	367,990	521,721	126,421
21.1 Private passenger auto physical damage	28,023,841	28,936,197		6,715,154	7,164,048	6,796,816	835,811	13,321	(1,529)	19,486	3,477,994	739,374
21.2 Commercial auto physical damage	1,565,341	1,604,821		804,703	921,845	943,450	143,920	2,359	1,898	3,042	157,834	43,087
22. Aircraft (all perils)												
23. Fidelity						(4)						
24. Surety							668			26		
26. Burglary and theft												
27. Boiler and machinery	95,906	103,038		48,939		(28,476)	16,843		(985)	639	8,581	2,538
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	18,111	18,751		9,294							2,226	469
35. TOTALS (a)	76,114,334	78,345,236		28,051,980	42,747,971	33,578,548	26,607,697	1,530,428	471,693	2,624,925	9,287,409	2,009,020
DETAILS OF WRITE-INS												
3401. Identity theft	18,111	18,751		9,294							2,226	469
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	18,111	18,751		9,294							2,226	469

(a) Finance and service charges not included in Lines 1 to 35 $ 914,509

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	169	154		63		(51)	584		(3)	5	15	5
2.1 Allied lines	2,079	4,180		977							287	65
2.2 Multiple peril crop												
2.3 Federal flood	409,576	449,739		237,277	12,877	(24,123)					58,804	24,341
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,510,131	14,706,425		7,759,167	6,286,231	6,352,062	2,608,172	241,027	308,262	416,896	1,812,431	407,434
5.1 Commercial multiple peril (non-liability portion)	1,537,943	1,849,834		789,521	1,502,118	1,077,616	643,100	10,578	(79,469)	39,334	186,368	43,912
5.2 Commercial multiple peril (liability portion)	455,845	539,287		227,861	3,500	(39,880)	369,790	375	(15,213)	88,553	49,065	11,547
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	473,509	495,914		226,623	53,500	49,506	21,474	583	382	946	61,146	13,862
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	250	246		177	(880)	(1,163)	15		(33)	2	23	7
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(2,851)	15,495		(194)	1,052		
17.1 Other Liability - occurrence	77,325	82,255		39,003		25,861	53,980		2,550	3,188	12,456	2,861
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,741	5,808		2,194		(3,746)	27,100		(1,044)	7,932	528	134
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	6,695,046	6,952,605		1,520,422	4,459,610	2,785,137	6,477,427	244,841	(188,793)	919,053	841,311	193,845
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,326,172	1,315,526		392,906	170,368	810,353	1,686,121	7,212	68,663	204,599	99,297	36,892
21.1 Private passenger auto physical damage	9,300,462	9,557,712		2,210,793	2,253,828	2,381,593	295,307	20,043	17,575	6,781	1,161,192	266,522
21.2 Commercial auto physical damage	336,720	362,831		127,847	177,707	217,158	61,393		355	1,106	25,265	9,029
22. Aircraft (all perils)												
23. Fidelity	115	149		34							10	3
24. Surety												
26. Burglary and theft						(7)	38					
27. Boiler and machinery	48,079	58,227		19,658		(8,421)	2,212		(325)	20	4,688	1,299
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	35,178,161	36,380,892		13,554,523	14,918,859	13,619,045	12,262,206	524,660	112,713	1,689,468	4,312,886	1,011,757
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 306,865

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	(71)	(2)			(707)	(756)	156		(1)	1	(6)	(1)
2.1 Allied lines	1,233	2,098		679							257	72
2.2 Multiple peril crop												
2.3 Federal flood	1,493,781	1,643,511		830,616	145,710	145,710					217,665	28,796
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,355,660	13,164,956		6,974,745	9,344,435	10,563,912	3,243,438	121,964	196,752	403,957	1,457,712	276,116
5.1 Commercial multiple peril (non-liability portion)	2,261,986	2,348,294		1,127,261	1,600,344	2,270,966	1,110,569	17,049	58,582	71,863	232,271	48,139
5.2 Commercial multiple peril (liability portion)	901,145	905,929		455,459	242,285	(689,926)	1,670,491	13,399	(33,946)	256,192	80,714	17,509
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	331,008	360,250		153,411	106,131	107,892	36,802	6,476	4,054	4,171	35,515	6,938
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	29	27		14	(294)	(294)					2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					30,222	(399,059)	2,025,870	6,133	(12,389)	119,291		
17.1 Other Liability - occurrence	70,271	71,212		35,402		82,478	855,117	7	19,212	132,490	7,133	1,501
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,277	4,818		2,764		2,924	68,478	3,112	819	17,337	678	179
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,520,936	4,727,688		1,048,766	3,804,367	1,989,897	2,534,097	132,866	(250,863)	377,941	514,143	100,338
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	7,303,266	7,031,183		3,322,641	2,930,105	3,334,035	7,405,571	127,996	185,825	1,091,604	718,752	152,813
21.1 Private passenger auto physical damage	7,566,277	7,802,667		1,801,621	1,646,623	1,490,129	(11,638)	5,457	2,511	4,113	858,766	161,180
21.2 Commercial auto physical damage	2,835,680	2,844,640		972,640	2,140,563	1,578,237	(264,522)	10,401	1,970	1,172	162,914	54,763
22. Aircraft (all perils)												
23. Fidelity	124	202		78		5	33				11	2
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	71,278	71,997		36,178	23,084	39,439	45,043		331	1,231	5,876	1,395
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	17,247	18,649		8,568							1,875	355
35. TOTALS (a)	40,735,127	40,998,119		16,770,841	22,012,867	20,515,589	18,719,504	444,861	172,857	2,481,365	4,294,278	850,096
DETAILS OF WRITE-INS												
3401. Identity theft	17,247	18,649		8,568							1,875	355
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,247	18,649		8,568							1,875	355

(a) Finance and service charges not included in Lines 1 to 35 $ 320,923

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	6,950	6,781		2,997	1,245	(80)			(17)		456	208
2.1 Allied lines	15,209	15,027		5,982	8,591	11,262	5,321		11	45	1,087	458
2.2 Multiple peril crop												
2.3 Federal flood	754,622	790,659		416,462	304,102	304,102					107,555	20,767
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	6,382,634	6,448,371		3,294,098	2,415,799	2,456,881	503,857	33,152	23,255	33,999	788,312	188,089
5.1 Commercial multiple peril (non-liability portion)	1,405,310	1,466,921		696,883	980,004	1,771,163	1,139,130	5,971	57,257	66,265	171,639	42,406
5.2 Commercial multiple peril (liability portion)	389,083	407,328		197,473	10,739	15,981	243,236		(10,237)	40,918	50,630	10,722
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	226,518	237,033		108,306	46,572	54,646	11,037	579	642	248	29,968	7,011
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	80	73		43							7	2
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(2,299)	10,838		(156)	736		
17.1 Other Liability - occurrence	32,244	34,127		15,774		(2,971)	7,715		(79)	175	3,467	795
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,584	1,414		796		(787)	2,147		(219)	598	139	45
19.1 Private passenger auto no-fault (personal injury protection)	381,393	398,741		88,001	374,637	246,287	64,176	3,747	(11,390)	4,373	47,815	12,064
19.2 Other private passenger auto liability	5,430,884	5,678,788		1,258,751	4,149,277	3,923,139	5,085,331	139,241	(40,225)	554,226	680,123	173,180
19.3 Commercial auto no-fault (personal injury protection)	35	33		19		(4,552)		123	81		4	1
19.4 Other commercial auto liability	1,943,163	1,939,994		1,057,448	619,928	103,188	2,058,935	24,857	(44,137)	334,247	268,070	56,078
21.1 Private passenger auto physical damage	13,092,893	13,491,901		3,080,514	3,527,222	3,191,324	(61,657)	1,565	(5,352)	5,572	1,637,005	413,624
21.2 Commercial auto physical damage	984,830	1,024,384		543,139	459,672	497,782	61,465	2	192	1,419	99,079	28,978
22. Aircraft (all perils)												
23. Fidelity						(32)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	41,637	42,683		18,504		(14,203)	16,645		(632)	480	3,537	1,159
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,421	2,502		1,348							304	73
35. TOTALS (a)	31,091,490	31,986,759		10,786,538	12,897,787	12,550,830	9,148,177	209,238	(31,006)	1,043,301	3,889,198	955,658
DETAILS OF WRITE-INS												
3401. Identity theft	2,421	2,502		1,348							304	73
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,421	2,502		1,348							304	73

(a) Finance and service charges not included in Lines 1 to 35 $ 338,138

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF California DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	4,338	4,278		1,255	208,294	225,466	(5,218)	219	(104)	551	399	100
2.1 Allied lines	701,507	801,689		339,000		(107)	979		(6)	8	81,620	19,939
2.2 Multiple peril crop												
2.3 Federal flood	11,784,731	12,714,293		6,742,681	203,413	220,413	17,000				1,667,822	267,203
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	531,756,931	497,629,538		278,031,370	241,272,531	222,523,914	173,827,951	27,742,836	21,035,278	28,815,274	60,754,792	12,989,621
5.1 Commercial multiple peril (non-liability portion)	52,145,250	54,816,564		25,748,152	26,828,283	26,463,798	14,256,829	650,886	179,195	1,169,077	6,123,508	1,333,194
5.2 Commercial multiple peril (liability portion)	14,342,864	14,889,352		7,070,488	8,911,369	(256,338)	19,915,123	2,342,322	845,185	3,905,217	1,412,669	310,935
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	11,407,963	11,458,481		5,576,915	4,566,977	4,823,040	880,604	290,982	296,580	74,812	1,366,101	292,409
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	6,255	6,771		2,892	4,035	2,067	1,014		(275)	98	540	135
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					212,327	(114,714)	4,873,675	221,493	203,800	320,933		
17.1 Other Liability - occurrence	44,710,989	45,000,145		22,751,606	24,683,592	25,618,686	94,227,081	1,623,290	1,122,234	7,837,116	5,195,121	1,086,774
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	63,444	68,208		24,602	124,663	7,312,013	22,146,745	1,279,699	4,188,243	10,308,844	6,337	1,577
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	10,434,767	10,369,242		4,608,812	5,468,628	5,961,570	11,450,594	606,878	(90,316)	1,382,086	1,144,062	292,232
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	67,767,079	64,186,011		33,815,545	31,323,171	46,389,431	89,435,936	3,737,926	5,639,084	13,235,184	7,633,914	1,621,637
21.1 Private passenger auto physical damage	15,077,133	14,405,744		6,610,392	11,658,414	11,984,538	1,075,078	21,509	6,919	26,619	1,635,303	409,480
21.2 Commercial auto physical damage	21,074,444	20,253,247		9,379,630	15,343,892	15,820,618	2,201,391	16,351	16,759	59,385	2,374,021	465,248
22. Aircraft (all perils)												
23. Fidelity	182	191		8		56	56				17	4
24. Surety							1,085			42		
26. Burglary and theft					2,884	2,356	26					
27. Boiler and machinery	827,809	906,299		396,076	36,221	(41,134)	141,273		(2,089)	6,328	81,163	19,869
28. Credit												
29. International												
30. Warranty	18,930,296	11,251,559		24,936,278								
34. Aggregate write-ins for other lines of business	3,019	1,709		1,721							343	79
35. TOTALS (a)	801,039,001	758,763,321		426,037,422	370,848,695	366,935,671	434,447,222	38,534,392	33,440,487	67,141,574	89,477,730	19,110,434
DETAILS OF WRITE-INS												
3401. Identity theft	3,019	1,709		1,721							343	79
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,019	1,709		1,721							343	79

(a) Finance and service charges not included in Lines 1 to 35 $ 6,527,991

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	178	175		52		(32)	309		(2)	3	14	2
2.1 Allied lines	4,217	4,950		2,295							298	37
2.2 Multiple peril crop												
2.3 Federal flood	695,895	715,610		372,611							100,565	6,636
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	25,813,568	25,500,944		13,478,309	9,912,851	16,737,176	10,296,248	106,542	338,965	560,701	2,767,144	108,187
5.1 Commercial multiple peril (non-liability portion)	2,564,583	2,747,601		1,290,429	1,712,266	2,739,141	1,804,522	19,280	47,318	69,627	251,412	26,952
5.2 Commercial multiple peril (liability portion)	894,049	962,745		457,265	377,911	522,393	446,801	9,736	16,881	68,760	83,916	8,730
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	377,990	398,433		186,745	96,507	118,608	50,843	99	6,899	7,334	41,763	4,363
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	3			(600)	(600)						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					40,966	36,060	694,826	9,229	8,846	44,537		
17.1 Other Liability - occurrence	50,133	54,581		21,122		127,690	2,238,133	1,798	28,706	269,843	1,789	(9)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,851	3,044		1,099		(400)	3,867		(111)	1,077	236	30
19.1 Private passenger auto no-fault (personal injury protection)					(384)	(384)		(7,222)	(7,222)			
19.2 Other private passenger auto liability	18,263,718	18,801,025		4,231,742	9,685,134	10,465,766	16,747,944	597,794	(42,498)	2,195,267	2,017,835	89,550
19.3 Commercial auto no-fault (personal injury protection)								(131)	(131)			
19.4 Other commercial auto liability	5,222,124	5,106,597		2,447,557	2,986,524	2,505,629	4,479,131	238,884	146,490	667,395	504,824	52,301
21.1 Private passenger auto physical damage	16,477,913	16,666,988		3,895,777	5,328,420	5,294,002	397,147	1,674	(508)	14,395	1,820,351	82,997
21.2 Commercial auto physical damage	2,716,112	2,614,758		1,082,130	2,003,325	1,985,642	21,732	1,091	2,858	3,315	220,224	31,639
22. Aircraft (all perils)												
23. Fidelity						(1)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	68,781	73,531		34,133	5,661	63,762	91,389		1,385	3,114	6,360	783
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	17,577	18,658		8,942							1,870	78
35. TOTALS (a)	73,169,690	73,669,642		27,510,207	32,148,582	40,594,453	37,272,893	978,775	547,875	3,905,370	7,818,602	412,275
DETAILS OF WRITE-INS												
3401. Identity theft	17,577	18,658		8,942							1,870	78
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,577	18,658		8,942							1,870	78

(a) Finance and service charges not included in Lines 1 to 35 $ 435,949

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	2,502,491	2,720,521		1,446,281	1,400,508	1,427,008	27,500				356,409	50,970
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	67,578,243	66,673,879		35,748,134	28,317,284	23,542,588	14,068,855	982,460	468,608	1,842,578	7,015,902	1,272,418
5.1 Commercial multiple peril (non-liability portion)	781,241	826,314		382,325	279,727	269,303	94,411	4,149	2,169	6,708	84,737	17,120
5.2 Commercial multiple peril (liability portion)	245,672	258,515		119,623	51,915	(92,533)	74,561	55,591	34,677	17,974	21,824	4,711
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,249,258	1,315,026		632,673	266,923	288,418	72,904	2,832	3,528	1,833	133,361	25,213
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	40,670	41,554		21,815				41	41		4,111	744
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					5,357	4,402	132,173	32	(10)	8,791		
17.1 Other Liability - occurrence	2,802,079	2,935,560		1,413,740	2,932,500	1,250,623	5,705,498	57,707	(109,807)	261,692	297,164	56,831
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	814	487		328	19,525	2,170,426	3,616,937	49,650	898,349	2,366,225	71	15
19.1 Private passenger auto no-fault (personal injury protection)					38,800	(111,851)	282,058	18,099	2,537	31,369		
19.2 Other private passenger auto liability	15,095,966	15,716,213		3,533,205	16,011,499	10,877,381	23,967,588	2,127,785	782,225	5,109,549	1,597,011	202,778
19.3 Commercial auto no-fault (personal injury protection)					41,129	(325,631)	(105,719)	1,684	(13,437)	13,747		
19.4 Other commercial auto liability	2,699,945	2,725,801		1,275,776	1,746,737	2,178,530	5,280,300	62,774	111,218	755,816	256,404	50,685
21.1 Private passenger auto physical damage	26,394,049	27,066,504		6,343,833	6,476,360	5,900,672	469,412	11,236	(8,819)	18,556	2,782,612	348,710
21.2 Commercial auto physical damage	741,202	732,925		364,124	667,503	761,191	130,638		941	2,508	66,087	13,812
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	4,473	4,560		2,144							356	73
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	103,738	109,571		54,406							10,731	1,961
35. TOTALS (a)	120,239,842	121,127,431		51,338,407	58,255,767	48,140,527	53,817,115	3,374,039	2,172,220	10,437,345	12,626,781	2,046,040
DETAILS OF WRITE-INS												
3401. Identity theft	103,738	109,571		54,406							10,731	1,961
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	103,738	109,571		54,406							10,731	1,961

(a) Finance and service charges not included in Lines 1 to 35 $ 1,326,537

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire							7					
2.1 Allied lines	142	146		78							13	3
2.2 Multiple peril crop												
2.3 Federal flood	549,218	565,350		318,455	132,060	126,060					80,124	11,069
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,151,647	7,039,438		3,914,053	3,384,355	3,346,133	1,477,665	90,924	98,057	173,930	826,146	162,361
5.1 Commercial multiple peril (non-liability portion)	308,800	321,392		158,000	851,963	872,762	87,152	3,610	3,734	5,384	33,965	7,512
5.2 Commercial multiple peril (liability portion)	141,093	146,180		69,606	16,518	(193,806)	72,983		(10,001)	18,700	12,974	3,216
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	282,079	281,166		136,574	76,447	88,993	28,350	2,179	3,104	1,912	32,741	6,326
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	4	4		3		(516)	190		(14)	5		
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					58,179	25,751	165,609	12,632	11,330	10,437		
17.1 Other Liability - occurrence	(603,042)	(601,699)		13,968	12,740,512	(2,155,143)	35,928,550	1,234,805	2,181,856	4,571,164	5,868	(18,330)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	44	60		22		2,354,757	54,604,551	36,873	657,723	3,676,516	4	1
19.1 Private passenger auto no-fault (personal injury protection)	506,585	530,251		121,642	285,346	1,186,444	854,798	7,528	77,759	153,377	58,907	11,534
19.2 Other private passenger auto liability	2,355,236	2,455,181		560,909	1,321,147	1,247,230	2,162,603	104,195	43,371	378,815	274,673	54,140
19.3 Commercial auto no-fault (personal injury protection)	124,954	122,775		59,617	37,912	12,687	90,882	3	(8,397)	6,169	11,650	2,624
19.4 Other commercial auto liability	1,514,345	1,526,190		733,092	929,103	630,896	1,508,235	51,047	(18,034)	204,792	152,385	31,328
21.1 Private passenger auto physical damage	2,891,799	2,964,020		711,206	933,808	855,392	(30,043)	7	(2,929)	2,410	335,975	65,713
21.2 Commercial auto physical damage	381,726	374,458		182,910	202,560	230,297	71,386	385	240	1,517	34,229	7,684
22. Aircraft (all perils)												
23. Fidelity						(1)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	8,115	7,997		4,183		368	2,136		(10)	44	646	143
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	12,515	13,024		6,546		(145)	6		(18)	1	1,445	281
35. TOTALS (a)	15,625,258	15,745,933		6,990,862	20,969,912	8,628,161	97,025,061	1,544,188	3,037,769	9,205,173	1,861,746	345,605
DETAILS OF WRITE-INS												
3401. Identity theft	12,515	13,024		6,546		(145)	6		(18)	1	1,445	281
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,515	13,024		6,546		(145)	6		(18)	1	1,445	281

(a) Finance and service charges not included in Lines 1 to 35 $ 190,180

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	385	351		369		(14)	170		(1)	1		
2.1 Allied lines	10,090	9,638		5,064							748	148
2.2 Multiple peril crop												
2.3 Federal flood	91,904	97,649		51,995							13,653	1,553
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,937,528	5,938,267		2,986,567	2,964,440	2,576,197	842,738	58,842	34,631	120,640	595,486	132,033
5.1 Commercial multiple peril (non-liability portion)	608,108	624,509		311,211	568,420	605,310	159,395	5,954	9,750	10,146	63,587	68,799
5.2 Commercial multiple peril (liability portion)	174,393	182,241		89,298		50,145	82,104	8,766	10,786	10,553	13,658	34,807
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	126,850	128,771		62,822	130,428	218,009	95,028	765	1,462	827	13,813	2,511
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake						(1)						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					52,214	8,744	312,098	39	(2,240)	18,459		
17.1 Other Liability - occurrence	12,206	10,936		5,645		1,156	24,130		262	2,182	4,291	1,172
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	208	226		151		(418)	481		(117)	134	2	25
19.1 Private passenger auto no-fault (personal injury protection)	39,980	41,655		9,379	68,074	117,019	83,679	(51)	5,024	12,352	4,319	843
19.2 Other private passenger auto liability	846,593	881,656		195,172	1,066,330	1,304,260	1,599,928	36,035	(12,590)	268,147	91,355	18,068
19.3 Commercial auto no-fault (personal injury protection)	12,328	11,828		6,316	2,431	(3,413)	3,472		(768)	560	984	218
19.4 Other commercial auto liability	1,393,101	1,355,448		203,666	588,216	780,741	602,010	16,194	72,221	123,490	32,622	23,708
21.1 Private passenger auto physical damage	2,877,392	2,950,094		683,225	543,398	586,087	4,289		647	2,019	311,029	59,902
21.2 Commercial auto physical damage	1,030,574	1,026,477		51,069	810,829	808,536	8,567	710	6,219	3,012	7,363	17,447
22. Aircraft (all perils)												
23. Fidelity						(6)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	9,097	9,157		4,397	7,390	13,103	6,387		182	191	713	1,063
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	9,356	9,223		4,649							892	238
35. TOTALS (a)	13,180,093	13,278,127		4,670,994	6,802,170	7,065,455	3,824,477	127,255	125,467	572,712	1,154,516	362,533
DETAILS OF WRITE-INS												
3401. Identity theft	9,356	9,223		4,649							892	238
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	9,356	9,223		4,649							892	238

(a) Finance and service charges not included in Lines 1 to 35 $ 39,955

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	66,823,219	72,323,444		37,341,767	7,522,600	3,695,198	67,200				9,672,009	2,266,077
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril					(1,200)	(1,731)	2,637	424	335	235		
5.1 Commercial multiple peril (non-liability portion)	588,074	586,096		316,783	111,923	193,593	70,665		987	961	25,245	1,381
5.2 Commercial multiple peril (liability portion)	943,229	962,302		487,950	2,500	267,631	1,229,942		74,086	346,334	39,819	(202)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	349,859	350,418		172,878	163,843	151,134	79,329		(13,412)	8,788	87,883	3,839
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					(350)	(350)						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					(437,348)	1,273,931	2,987,874	31,944	151,518	194,116		
17.1 Other Liability - occurrence	5,437,911	5,346,964		2,736,929	4,654,682	5,584,889	9,333,221	230,256	154,478	494,333	654,051	80,148
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	102,684	106,361		61,087		38,608	202,017		10,375	57,211	5,921	203
19.1 Private passenger auto no-fault (personal injury protection)	38,267,977	39,765,115		9,015,487	20,934,762	21,795,049	33,905,269	3,993,633	3,582,595	4,609,227	3,589,521	1,503,627
19.2 Other private passenger auto liability	134,716,427	139,840,226		31,864,605	96,832,992	92,304,233	110,058,371	10,544,126	5,872,763	17,562,167	17,858,730	5,263,183
19.3 Commercial auto no-fault (personal injury protection)	4,700,629	4,810,990		2,324,725	1,896,595	2,792,729	5,408,257	206,634	307,476	622,041	469,765	142,177
19.4 Other commercial auto liability	85,758,622	77,841,758		44,230,949	34,563,171	61,318,834	100,716,903	3,356,631	7,110,552	14,666,825	10,184,628	2,529,500
21.1 Private passenger auto physical damage	81,903,050	83,802,439		19,580,842	44,362,313	44,225,355	6,365,822	256,130	230,588	181,535	9,119,341	3,171,510
21.2 Commercial auto physical damage	14,157,446	13,548,869		7,183,395	9,940,841	11,377,636	2,896,358	69,243	81,114	54,325	1,242,635	413,271
22. Aircraft (all perils)												
23. Fidelity	1,500	2,171		640							124	12
24. Surety												
26. Burglary and theft						69	575					
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	55,141	56,773		12,801		(634)			(60)		6,198	2,177
35. TOTALS (a)	433,805,768	439,343,925		155,330,838	220,547,324	245,016,174	273,324,439	18,689,024	17,563,396	38,798,100	52,955,869	15,376,903
DETAILS OF WRITE-INS												
3401. Identity theft	55,141	56,773		12,801		(634)			(60)		6,198	2,177
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	55,141	56,773		12,801		(634)			(60)		6,198	2,177

(a) Finance and service charges not included in Lines 1 to 35 $ 2,639,047

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,474	1,757		481		(473)			(6)		144	(110)
2.1 Allied lines	11,679	13,548		4,388		369	1,649		(3)	14	1,138	(872)
2.2 Multiple peril crop												
2.3 Federal flood	5,675,752	5,812,884		3,166,387	702,042	348,242					806,683	(307,129)
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	68,665,626	67,747,797		35,800,115	42,184,303	43,206,101	12,671,595	721,041	889,814	1,512,993	7,991,804	(3,908,650)
5.1 Commercial multiple peril (non-liability portion)	7,229,097	7,604,177		3,573,309	5,334,358	5,651,117	3,130,380	57,315	33,392	166,173	818,548	(519,808)
5.2 Commercial multiple peril (liability portion)	2,518,666	2,591,782		1,264,385	1,645,309	1,576,111	2,137,840	31,875	15,837	241,344	246,165	(168,417)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,514,972	1,594,580		741,126	768,773	1,029,128	547,150	33,671	33,558	6,765	184,528	(107,063)
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	352	343		206	(13,622)	(12,780)	870		110	111	34	(26)
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					23,543	(9,879)	467,529	64	(1,897)	26,315		
17.1 Other Liability - occurrence	2,451,844	2,546,129		1,190,771	604,722	464,500	3,659,030	18,267	(28,826)	149,595	293,404	(158,660)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	10,689	10,779		4,011		7,336	40,213		2,044	11,486	1,041	(798)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	28,653,842	29,795,255		6,715,804	34,225,627	32,825,149	36,162,996	3,050,402	471,265	4,900,085	3,547,874	(2,040,346)
19.3 Commercial auto no-fault (personal injury protection)					(6,500)	(6,500)		407	407			
19.4 Other commercial auto liability	12,749,991	12,782,341		5,969,085	6,465,819	7,204,007	14,208,549	545,831	612,578	2,162,365	1,177,536	(775,498)
21.1 Private passenger auto physical damage	58,702,960	60,100,326		14,062,165	12,442,588	11,162,778	97,436	43,420	16,613	32,921	7,254,733	(4,184,868)
21.2 Commercial auto physical damage	4,074,628	4,087,583		1,196,280	3,110,051	3,421,031	(250,671)	7,967	26,632	5,719	185,978	(302,909)
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						(5)						
27. Boiler and machinery	192,513	197,460		96,251	63,712	66,286	98,361		(1,208)	5,176	18,757	(14,376)
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	47,847	47,867		24,047							5,502	(2,741)
35. TOTALS (a)	192,501,932	194,934,607		73,808,810	107,550,725	106,932,519	72,972,927	4,510,260	2,070,309	9,221,060	22,533,870	(12,492,271)
DETAILS OF WRITE-INS												
3401. Identity theft	47,847	47,867		24,047							5,502	(2,741)
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	47,847	47,867		24,047							5,502	(2,741)

(a) Finance and service charges not included in Lines 1 to 35 $ 2,613,135

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	532,206	543,024		265,728	67,500	113,316	105,535		1,241	2,867	60,146	4,105
2.1 Allied lines	419,736	428,034		208,942	330,725	277,975	405,471	8,903	7,209	11,134	47,147	3,221
2.2 Multiple peril crop												
2.3 Federal flood	1,623,692	1,692,032		911,244	548,148	572,528	31,100				236,325	13,510
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	31,218,076	29,203,766		16,145,967	23,987,284	24,756,149	10,266,397	666,004	816,198	1,380,787	3,498,197	291,636
5.1 Commercial multiple peril (non-liability portion)	169,136	183,280		84,610	1,909	6,202	78,666		502	3,331	13,466	1,272
5.2 Commercial multiple peril (liability portion)	68,149	73,218		34,772		48,605	451,494		(5,482)	32,701	5,483	476
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	422,991	412,832		209,778	75,842	69,733	23,488	64	(751)	1,134	47,243	3,506
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	21	20		9		(2,263)	620		(287)	79	2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	2,394,625	2,359,264		1,198,169	16,085	1,441,687	5,321,710	26,604	57,022	666,372	271,093	21,977
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,717	5,692		3,853		(212)	5,843		(59)	1,628	479	35
19.1 Private passenger auto no-fault (personal injury protection)	9,227,406	9,260,354		2,234,637	3,214,401	3,391,316	1,362,171	43,753	31,759	163,520	1,028,828	94,636
19.2 Other private passenger auto liability	29,614,110	29,660,814		7,203,783	11,424,089	11,310,311	20,485,434	540,202	4,136	2,223,434	3,295,199	303,920
19.3 Commercial auto no-fault (personal injury protection)	64,386	65,232		33,536	32,926	62,876	75,215	4	1,130	8,672	6,540	566
19.4 Other commercial auto liability	1,174,268	1,189,135		618,286	257,675	344,327	516,236	44,517	64,248	82,232	116,586	9,733
21.1 Private passenger auto physical damage	33,030,347	32,727,088		8,130,422	16,927,906	16,411,257	1,167,346	19,267	11,647	57,858	3,670,666	337,672
21.2 Commercial auto physical damage	400,154	405,714		202,847	336,271	366,945	41,633		(74)	1,465	39,550	3,425
22. Aircraft (all perils)												
23. Fidelity						(1)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	10,194	10,636		5,075							817	78
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	110,375,214	108,220,135		37,491,658	57,220,764	59,170,751	40,338,360	1,349,318	988,439	4,637,211	12,337,768	1,089,767
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,187,420

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	485	560		191		(182)	643		(5)	5	205	179
2.1 Allied lines	1,014	1,391		441							507	453
2.2 Multiple peril crop												
2.3 Federal flood	288,908	323,884		154,218							42,584	6,262
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,039,594	3,945,538		2,179,144	2,826,493	2,926,116	643,363	38,269	45,981	80,041	466,930	99,383
5.1 Commercial multiple peril (non-liability portion)	539,386	579,561		267,119	740,841	682,828	239,927	996	(4,706)	12,894	55,228	12,337
5.2 Commercial multiple peril (liability portion)	178,684	192,260		90,063	350,975	304,531	88,864		(12,957)	24,217	15,168	3,834
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	120,305	124,697		55,969	8,393	14,857	18,752	1,995	2,677	1,011	23,209	3,144
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake		4				(3)						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(237)	25,535	22	6	1,387		
17.1 Other Liability - occurrence	32,172	35,972		14,686		(4,180)	14,697		(109)	201	6,207	841
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	765	888		264		(1,904)	3,925		(530)	1,106	61	14
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,553,295	1,630,024		359,495	1,678,085	775,194	1,151,756	92,433	(64,946)	162,083	190,354	41,178
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,455,451	2,387,637		580,366	426,616	1,226,925	1,918,462	2,606	128,305	305,181	147,627	50,360
21.1 Private passenger auto physical damage	2,572,337	2,666,510		618,587	458,056	404,451	85,381	435	(1,334)	1,861	314,765	66,256
21.2 Commercial auto physical damage	753,268	708,972		331,486	360,669	352,921	90,208	7	(1,342)	1,810	51,645	13,444
22. Aircraft (all perils)												
23. Fidelity						(6)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	15,504	16,874		7,003		(99)	2,897		(27)	80	1,162	294
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	3,568	3,695		1,786							427	91
35. TOTALS (a)	12,554,735	12,618,464		4,660,819	6,850,126	6,681,213	4,284,410	136,763	91,012	591,877	1,316,079	298,069
DETAILS OF WRITE-INS												
3401. Identity theft	3,568	3,695		1,786							427	91
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,568	3,695		1,786							427	91

(a) Finance and service charges not included in Lines 1 to 35 $ 116,410

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	3,596	4,810		584		(235)	668		(6)	6	310	13
2.1 Allied lines	43,353	52,992		21,037		(789)	2,370		(33)	20	4,966	60
2.2 Multiple peril crop												
2.3 Federal flood	3,349,403	3,669,855		1,881,692	205,874	(206,989)	5,137				476,929	212,230
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	79,654,847	78,556,423		42,401,717	47,597,987	47,090,094	15,008,306	796,691	1,041,642	2,151,440	8,963,271	5,144,975
5.1 Commercial multiple peril (non-liability portion)	5,487,990	5,906,762		2,836,209	3,430,091	2,838,375	2,097,856	24,020	(33,154)	74,812	570,618	196,241
5.2 Commercial multiple peril (liability portion)	1,682,400	1,803,540		855,588	1,745,667	535,251	2,186,883	188,590	(21,649)	320,731	151,267	39,203
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,147,276	2,206,707		1,100,091	262,925	264,049	106,847	10,647	10,509	1,533	246,364	31,352
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	46	47		22							4	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					12,259	(49,671)	955,337	43	(4,001)	57,759		
17.1 Other Liability - occurrence	116,414	130,554		54,084	136,748	660,483	31,521,910	219,487	174,750	4,996,380	13,713	5,845
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	13,587	15,594		3,973	12,934,992	12,658,796	150,180,565	10,350,758	3,757,145	85,696,908	1,133	49
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	18,322,978	19,367,657		4,286,783	19,195,126	14,458,875	28,018,166	2,131,278	387,921	4,820,880	2,121,470	1,299,955
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	68,036,992	68,153,657		3,099,493	47,817,830	57,625,714	138,766,339	5,313,450	5,543,454	21,014,562	1,164,038	3,712,030
21.1 Private passenger auto physical damage	47,627,250	49,653,663		11,360,540	8,244,340	7,280,909	(177,141)	23,913	4,541	20,610	5,516,776	3,624,340
21.2 Commercial auto physical damage	6,515,782	6,666,600		848,867	6,430,721	4,265,224	(1,755,616)	135,976	86,945	(11,851)	155,211	363,273
22. Aircraft (all perils)												
23. Fidelity	481	805		341							42	2
24. Surety												
26. Burglary and theft						2	88					
27. Boiler and machinery	155,075	163,075		77,693	450	11,936	74,000		(280)	1,884	14,476	390
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	77,467	79,728		40,957		(1)	1				8,840	5,040
35. TOTALS (a)	233,234,938	236,432,470		68,869,672	148,015,010	147,432,023	366,991,716	19,194,854	10,947,785	119,145,674	19,409,429	14,634,997
DETAILS OF WRITE-INS												
3401. Identity theft	77,467	79,728		40,957		(1)	1				8,840	5,040
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	77,467	79,728		40,957		(1)	1				8,840	5,040

(a) Finance and service charges not included in Lines 1 to 35 $ 1,470,249

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(28)	213		(1)	2		
2.1 Allied lines	804	1,020		376							224	53
2.2 Multiple peril crop												
2.3 Federal flood	1,243,486	1,290,419		684,551	147,282	142,782					177,900	22,151
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	30,348,705	30,676,093		16,131,691	16,163,808	16,397,743	6,541,983	375,603	346,247	510,772	3,312,825	520,689
5.1 Commercial multiple peril (non-liability portion)	1,086,662	1,180,863		575,690	505,762	521,644	264,183	16,341	14,491	11,328	115,666	21,895
5.2 Commercial multiple peril (liability portion)	411,136	440,014		212,991	521,277	330,869	1,564,666	6,329	(61,652)	148,879	40,495	7,229
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	528,813	552,637		256,698	120,473	165,244	97,398	3,780	4,146	1,215	60,506	10,456
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	1										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	377,943	392,687		176,153	711,090	80,836	3,848,546	42,726	132,744	208,693	44,587	6,535
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,781	1,844		663		(510)	2,321	169,068	151,621	7,502	158	32
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,127,570	4,343,356		944,677	4,198,569	2,248,376	5,725,942	369,094	(107,074)	846,957	471,963	74,457
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,156,785	2,976,924		752,687	1,269,900	1,079,016	2,956,657	36,319	(91,667)	421,789	154,620	58,996
21.1 Private passenger auto physical damage	10,784,516	11,212,380		2,486,507	1,960,184	1,876,968	120,392	1,597	(1,603)	6,844	1,231,134	188,683
21.2 Commercial auto physical damage	811,834	869,275		338,794	526,674	507,484	60,586	2,131	861	914	53,785	13,637
22. Aircraft (all perils)												
23. Fidelity						(7)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	28,957	30,119		15,196	8,305	15,599	26,590		232	937	3,172	693
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	36,235	37,610		18,819							3,995	637
35. TOTALS (a)	52,945,228	54,005,240		22,595,493	26,133,324	23,366,016	21,209,476	1,022,987	388,345	2,165,832	5,671,029	926,144
DETAILS OF WRITE-INS												
3401. Identity theft	36,235	37,610		18,819							3,995	637
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	36,235	37,610		18,819							3,995	637

(a) Finance and service charges not included in Lines 1 to 35 $ 964,723

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	96	93		65							8	1
2.2 Multiple peril crop												
2.3 Federal flood	173,630	186,295		97,104	128,589	128,589					25,751	1,745
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,596,244	1,622,425		856,111	883,217	756,247	343,110	4,134	(2,078)	18,523	178,617	19,201
5.1 Commercial multiple peril (non-liability portion)	154,902	159,181		78,997	71,294	59,924	60,295	3,172	3,534	2,885	16,389	2,097
5.2 Commercial multiple peril (liability portion)	56,299	59,181		27,994	8,000	(30,506)	23,722	3,258	(70)	6,412	5,720	830
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	91,935	97,527		44,583	33,343	33,578	10,067		27	712	10,113	1,080
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	153,425	163,214		73,340		(20,781)	158,296		(1,094)	8,135	17,409	2,326
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	240	240		110	66,217	(33)	489,946	27,639	(10)	692,737	20	2
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	928,490	969,299		215,497	408,620	282,423	430,245	35,450	5,853	54,336	106,954	13,507
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	532,739	533,026		101,741	30,146	159,036	144,414		19,442	25,109	18,603	5,787
21.1 Private passenger auto physical damage	2,602,960	2,688,441		618,755	630,153	650,227	31,830	1,126	1,409	1,620	299,641	36,913
21.2 Commercial auto physical damage	153,387	163,130		67,448	69,531	23,104	(2,085)		(1,018)	(5)	11,074	1,514
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	3,719	3,883		1,932		(2,703)			(149)		286	35
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	1,693	1,742		919							190	21
35. TOTALS (a)	6,449,758	6,647,676		2,184,597	2,329,109	2,039,106	1,689,840	74,779	25,847	810,463	690,775	85,061
DETAILS OF WRITE-INS												
3401. Identity theft	1,693	1,742		919							190	21
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,693	1,742		919							190	21

(a) Finance and service charges not included in Lines 1 to 35 $ 60,800

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(5)	50					
2.1 Allied lines	13	13		5							1	
2.2 Multiple peril crop												
2.3 Federal flood	261,983	294,650		150,221	15,000	15,000					38,577	3,335
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,730,038	7,523,905		4,115,938	2,571,496	2,745,066	1,245,270	79,721	103,105	112,544	860,049	73,720
5.1 Commercial multiple peril (non-liability portion)	353,243	382,766		182,027	116,757	130,307	174,792	324	(8)	7,558	35,984	5,391
5.2 Commercial multiple peril (liability portion)	127,671	133,442		63,577		88,096	144,579		3,974	13,375	12,171	1,733
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	122,342	127,412		60,597	19,646	16,471	7,346	105	(349)	131	13,508	1,725
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	2	2										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	11,470	13,245		5,048		(2,511)	11,544		(110)	213	1,579	265
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	437	446		305		(347)	795		(97)	221	38	6
19.1 Private passenger auto no-fault (personal injury protection)	275,094	286,395		64,510	241,552	339,115	113,194	5	(4,186)	19,622	33,622	2,142
19.2 Other private passenger auto liability	1,386,198	1,439,892		326,695	1,179,354	1,405,044	1,432,611	97,051	54,711	197,572	168,522	11,529
19.3 Commercial auto no-fault (personal injury protection)	47,718	49,124		9,605	29,431	54,963	74,054	516	590	8,051	1,465	582
19.4 Other commercial auto liability	1,333,455	1,351,826		423,115	377,929	847,212	1,118,942	53,596	127,113	185,099	135,445	18,092
21.1 Private passenger auto physical damage	4,084,960	4,198,108		973,826	861,517	871,053	92,829	2,372	2,580	3,255	495,022	32,139
21.2 Commercial auto physical damage	601,568	607,480		253,055	286,461	311,175	46,331	955	1,056	959	44,535	8,365
22. Aircraft (all perils)												
23. Fidelity						10	30					
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	15,095	16,101		8,065		5,804	8,228		156	253	1,243	197
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	5,318	5,806		2,738							602	45
35. TOTALS (a)	16,356,604	16,430,615		6,639,327	5,699,144	6,826,454	4,470,594	234,645	288,537	548,854	1,842,364	159,265
DETAILS OF WRITE-INS												
3401. Identity theft	5,318	5,806		2,738							602	45
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,318	5,806		2,738							602	45

(a) Finance and service charges not included in Lines 1 to 35 $ 352,175

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	(35)	22				(16)	97		(1)	1	(3)	(1)
2.1 Allied lines	63	142		69							8	4
2.2 Multiple peril crop												
2.3 Federal flood	992,944	1,029,563		581,282	564,141	557,141					145,238	23,226
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,014,968	12,209,770		6,220,737	6,239,421	8,466,383	4,057,065	160,322	289,445	351,636	1,478,071	269,711
5.1 Commercial multiple peril (non-liability portion)	821,905	876,050		433,692	656,388	1,664,638	1,247,042	9,966	62,460	73,086	103,159	21,891
5.2 Commercial multiple peril (liability portion)	296,734	305,193		154,908	1,116	(114,837)	152,250	1,235	(20,981)	25,050	31,296	7,421
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	258,676	270,636		115,681	58,075	157,054	99,137	116	3,037	3,135	32,469	6,978
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	658,963	668,166		341,282							81,444	14,576
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					9,006	(5,952)	183,981	2,175	1,353	10,236		
17.1 Other Liability - occurrence	24,548	27,741		10,784		(10,047)	34,739		(169)	614	3,437	665
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	348	428		107		(969)	451,668		(270)	550,463	33	8
19.1 Private passenger auto no-fault (personal injury protection)	2,249,682	2,352,813		520,047	740,857	385,060	1,168,667	86,359	(45,936)	185,794	286,739	52,561
19.2 Other private passenger auto liability	14,660,805	15,246,218		3,401,686	10,247,466	8,836,121	12,262,843	1,164,804	577,121	1,349,719	1,867,518	344,307
19.3 Commercial auto no-fault (personal injury protection)	328,624	339,805		27,674	334,197	817,138	504,256	212	17,772	21,191	3,709	6,969
19.4 Other commercial auto liability	2,072,130	2,089,113		508,659	601,067	1,554,532	2,372,356	43,945	187,912	361,549	124,837	50,035
21.1 Private passenger auto physical damage	20,008,316	20,456,703		4,752,141	5,792,533	5,624,043	237,010	16,754	8,761	16,519	2,542,147	468,117
21.2 Commercial auto physical damage	359,939	410,351		135,135	267,013	285,816	27,454	102	215	657	19,984	7,682
22. Aircraft (all perils)												
23. Fidelity						(1)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	17,254	17,115		9,012	23,898	20,981	36,527		(550)	1,111	1,553	396
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	15,364	15,819		7,851							1,900	353
35. TOTALS (a)	54,781,229	56,315,649		17,220,749	25,535,178	28,237,085	22,835,092	1,485,990	1,080,169	2,950,760	6,723,537	1,274,898
DETAILS OF WRITE-INS												
3401. Identity theft	15,364	15,819		7,851							1,900	353
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	15,364	15,819		7,851							1,900	353

(a) Finance and service charges not included in Lines 1 to 35 $ 343,056

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	18,205	18,852		8,951		(1,718)			(22)		1,601	686
2.1 Allied lines	48,583	49,521		21,717	51,488	44,609	20,591	10,352	10,074	182	3,997	597
2.2 Multiple peril crop												
2.3 Federal flood	37,136,842	38,816,445		20,276,234	117,031,408	113,736,827	2,238,565				5,578,935	2,424,009
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	85,829,813	85,290,078		44,092,379	334,483,274	534,542,946	243,143,009	2,215,024	9,450,644	10,114,897	10,068,299	9,345,887
5.1 Commercial multiple peril (non-liability portion)	2,650,510	2,874,486		1,350,727	10,610,023	14,917,769	9,914,986	2,749	54,908	328,987	292,426	434,912
5.2 Commercial multiple peril (liability portion)	941,718	1,018,511		478,954	795,234	1,231,589	2,891,124	1,613	(63,607)	318,300	103,898	155,328
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	688,377	722,967		342,489	319,396	409,365	216,575	2,919	7,279	9,790	78,401	20,307
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	6,522	6,374		3,363							749	707
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					14,936	(19,820)	494,757	4,689	2,849	31,618		
17.1 Other Liability - occurrence	156,793	159,411		79,174	150,000	142,287	275,940	55,383	108,282	91,530	17,299	30,777
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,401	8,876		2,904		(7,468)	879,639		(2,095)	113,555	572	256
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	44,475,832	45,924,291		10,527,497	39,227,359	35,038,025	42,946,133	3,098,179	1,419,233	10,086,523	5,386,341	5,197,542
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	18,943,185	17,906,575		9,663,509	14,078,738	11,129,243	30,496,145	863,364	155,804	4,290,680	2,705,363	768,751
21.1 Private passenger auto physical damage	54,323,867	55,369,076		13,085,683	26,120,095	26,585,286	1,921,929	20,631	11,270	51,946	6,578,519	6,280,943
21.2 Commercial auto physical damage	3,029,886	3,069,580		1,477,719	2,198,504	2,423,789	396,162	1,759	2,722	7,553	261,229	114,582
22. Aircraft (all perils)												
23. Fidelity	184	205		23							16	7
24. Surety	260	260										
26. Burglary and theft						(1)	62					
27. Boiler and machinery	138,244	144,387		70,511	137,729	318,490	208,801		4,165	5,823	11,507	4,412
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	25,377	26,100		12,782							2,933	2,663
35. TOTALS (a)	248,420,599	251,405,995		101,494,616	545,218,184	740,491,217	336,044,418	6,276,662	11,161,505	25,451,384	31,092,084	24,782,367
DETAILS OF WRITE-INS												
3401. Identity theft	25,377	26,100		12,782							2,933	2,663
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	25,377	26,100		12,782							2,933	2,663

(a) Finance and service charges not included in Lines 1 to 35 $ 1,919,022

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	93,696	98,391		51,309	116,811	119,897	73,704	937	1,021	2,008	10,405	2,389
2.1 Allied lines	28,935	29,978		15,671	12,852	9,255	16,959		(125)	462	3,228	756
2.2 Multiple peril crop												
2.3 Federal flood	906,025	1,012,540		552,332							133,898	58,158
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	6,576,068	6,564,857		3,602,915	1,258,499	1,167,114	560,871	42,427	45,213	72,622	749,321	197,494
5.1 Commercial multiple peril (non-liability portion)	345,210	368,077		184,760	66,658	25,194	54,725	5,993	2,456	2,570	37,948	8,893
5.2 Commercial multiple peril (liability portion)	114,832	123,196		60,328	1,135	(31,635)	67,318		(5,505)	17,078	10,925	2,614
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	638,434	622,698		300,249	201,137	183,976	28,410	4,771	4,084	2,236	73,204	16,851
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	20	20		10							2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					276	(134)	10,557	89	65	609		
17.1 Other Liability - occurrence	144,746	144,151		67,812	134,288	127,528	75,668		(900)	29,010	16,690	3,875
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	150	81		69		(132)	229		(37)	64	14	4
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	934,645	981,404		210,092	838,913	891,699	1,270,486	44,117	15,372	167,097	120,614	31,135
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	550,352	501,160		291,673	188,137	(181,246)	167,668	8,659	(42,246)	27,077	59,853	14,291
21.1 Private passenger auto physical damage	2,003,599	2,071,848		465,942	325,508	317,989	18,482		(953)	984	258,358	64,563
21.2 Commercial auto physical damage	242,441	283,203		127,959	217,337	242,396	25,205	400	685	634	18,789	5,406
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	3,543	3,947		1,751							400	115
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	8,967	9,406		4,964							987	262
35. TOTALS (a)	12,591,662	12,814,957		5,937,835	3,361,551	2,871,901	2,370,281	107,392	19,132	322,451	1,494,635	406,805
DETAILS OF WRITE-INS												
3401. Identity theft	8,967	9,406		4,964							987	262
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	8,967	9,406		4,964							987	262

(a) Finance and service charges not included in Lines 1 to 35 $ 162,267

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	292	292		256							26	6
2.1 Allied lines	10,966	11,069		5,355		1	201		(1)	2	1,020	240
2.2 Multiple peril crop												
2.3 Federal flood	2,332,442	2,469,175		1,343,208	548,517	545,417	14,000				334,809	46,868
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	102,693,372	101,694,175		54,648,971	57,477,785	61,090,788	23,742,050	1,425,442	1,910,997	3,138,174	10,961,086	2,270,296
5.1 Commercial multiple peril (non-liability portion)	2,566,611	2,631,702		1,289,076	1,074,269	1,241,521	762,613	20,682	30,235	48,183	278,902	61,369
5.2 Commercial multiple peril (liability portion)	752,573	767,878		380,738	158,936	(702,821)	1,325,094	1,159,431	906,216	207,453	71,452	15,720
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,947,577	2,027,132		977,032	527,198	529,309	145,245	7,711	9,246	4,756	212,730	43,990
10. Financial guaranty												
11. Medical professional liability									(9,787)	9,787		
12. Earthquake	23	21		5	1,847	2,087	254		36	38	2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					25,223	247,959	763,652	460	12,494	47,946		
17.1 Other Liability - occurrence	177,904	194,893		83,143	1,220,308	(52,681,085)	6,886,324	316,055	(2,548,163)	409,564	19,106	4,123
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,487	2,643		1,745		3,093	14,325	5,834	10,862	21,617	231	22
19.1 Private passenger auto no-fault (personal injury protection)	3,684,789	3,846,226		871,486	1,576,980	1,318,046	851,824	69,209	(20,951)	530,825	408,900	83,453
19.2 Other private passenger auto liability	36,138,645	37,665,265		8,554,084	25,124,457	19,803,971	29,157,381	1,435,170	(392,965)	5,119,420	4,000,643	819,649
19.3 Commercial auto no-fault (personal injury protection)	265,222	256,124		97,795	82,913	150,675	174,164	3,487	8,051	20,433	16,031	5,188
19.4 Other commercial auto liability	6,959,914	6,716,603		3,389,477	2,515,502	3,048,310	4,263,048	65,590	122,717	577,854	653,540	150,419
21.1 Private passenger auto physical damage	73,188,542	75,040,285		17,724,996	17,018,660	16,047,783	(271,438)	8,815	(7,450)	53,726	8,081,540	1,649,519
21.2 Commercial auto physical damage	2,222,493	2,064,381		857,185	1,889,871	2,096,575	77,867	709	7,131	5,067	134,960	41,929
22. Aircraft (all perils)												
23. Fidelity						(4)						
24. Surety												
26. Burglary and theft						(2)						
27. Boiler and machinery	56,757	55,329		27,519	41,809	3,062	17,989		(2,878)	530	4,506	1,040
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	152,127	157,872		78,185							16,334	3,419
35. TOTALS (a)	233,152,736	235,601,064		90,330,258	109,284,275	52,744,685	67,924,594	4,518,595	35,791	10,195,374	25,195,817	5,197,251
DETAILS OF WRITE-INS												
3401. Identity theft	152,127	157,872		78,185							16,334	3,419
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	152,127	157,872		78,185							16,334	3,419

(a) Finance and service charges not included in Lines 1 to 35 $ 2,194,541

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	187,479	184,061		115,422	2,870	2,870					26,939	4,710
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,184,582	2,162,799		1,162,972	476,138	358,811	328,592	24,075	15,926	20,960	174,092	83,483
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	62,168	65,810		34,872	25,604	86,043	64,593	50,543	51,027	499	6,036	1,913
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						46,514	22,174	11	3,131	1,450		
17.1 Other Liability - occurrence	94	12		82		8,819	73,587		1,885	12,411		1
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					30,844	135,635	3,536,945	118,108	37,886	310,968		
19.1 Private passenger auto no-fault (personal injury protection)	5,710,761	5,796,051		2,848,157	3,786,364	4,105,903	3,470,874	244,567	186,439	492,820	552,280	101,521
19.2 Other private passenger auto liability	44,123,564	44,550,336		21,950,764	27,260,272	28,445,508	36,300,380	545,602	471,333	2,576,018	4,259,695	783,234
19.3 Commercial auto no-fault (personal injury protection)	204,354	204,354			114,899	181,482	7,083	(1,612)	6,364	864		7,087
19.4 Other commercial auto liability	517,820	516,485		1,335	139,500	340,813	299,839	1,216	33,398	54,050	191	5,555
21.1 Private passenger auto physical damage	49,420,475	48,127,637		24,485,237	27,712,206	27,208,607	423,034	44,030	45,653	83,208	4,763,042	1,035,864
21.2 Commercial auto physical damage	685,779	684,183		1,596	674,123	627,750	(180,736)	1,226	5,233	75	228	11,791
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	4,260	4,159		1,969							428	80
35. TOTALS (a)	103,101,335	102,295,887		50,602,406	60,222,820	61,548,754	44,346,365	1,027,767	858,275	3,553,323	9,782,930	2,035,240
DETAILS OF WRITE-INS												
3401. Identity theft	4,260	4,159		1,969							428	80
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,260	4,159		1,969							428	80

(a) Finance and service charges not included in Lines 1 to 35 $ 1,596,403

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	754	724		597							63	4
2.1 Allied lines	1,616	1,610		1,077	(207)	(283)	632		(4)	5	142	13
2.2 Multiple peril crop												
2.3 Federal flood	1,250,461	1,296,096		725,839	190,647	45,647	5,000				180,568	5,154
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	24,510,466	25,009,732		13,088,276	10,901,435	12,035,306	4,894,031	197,931	308,864	645,371	2,588,972	141,195
5.1 Commercial multiple peril (non-liability portion)	1,684,361	1,775,982		857,772	1,523,318	1,479,141	611,606	11,526	(3,496)	33,302	167,258	13,873
5.2 Commercial multiple peril (liability portion)	514,882	545,079		263,749		1,403,590	2,468,560	9,449	536,496	683,223	43,799	3,477
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	738,022	776,794		369,670	192,480	171,756	54,412	2,375	1,333	2,222	80,883	5,072
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	8	8		5		(1)	1				1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					30,216	(121,288)	622,570	119	(8,284)	45,814		
17.1 Other Liability - occurrence	458,095	478,937		218,184	10,000	419,098	2,445,662	104,834	147,613	181,677	49,134	2,769
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,131	934		749	301,073	52,655	3,186,262	260,574	(2,074)	3,923,380	92	6
19.1 Private passenger auto no-fault (personal injury protection)	4,640,753	5,065,565		1,036,303	21,129,019	417,140,109	238,993,435	1,322,446	(175,271,955)	4,671,413	514,024	(534,959)
19.2 Other private passenger auto liability	3,674,413	3,934,863		846,157	1,206,482	1,561,311	3,589,611	275,125	181,961	758,840	403,327	(416,474)
19.3 Commercial auto no-fault (personal injury protection)	15,459,118	15,659,608		405,851	6,885,032	18,764,668	42,754,285	7,260,027	5,354,102	1,762,161	60,293	596,320
19.4 Other commercial auto liability	10,976,714	10,601,308		830,280	3,087,819	9,218,738	17,980,786	1,384,253	2,178,614	2,531,835	164,637	393,119
21.1 Private passenger auto physical damage	7,030,716	7,399,106		1,592,903	1,438,524	1,363,157	185,023	1	(2,414)	3,376	773,954	(793,562)
21.2 Commercial auto physical damage	2,318,657	2,383,734		535,079	2,302,664	1,281,887	(308,651)	19,010	(8,788)	7,132	73,437	87,434
22. Aircraft (all perils)												
23. Fidelity						(1)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	51,492	54,215		25,791	12,965	5,259	15,445		(484)	406	4,177	378
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	25,010	26,407		13,047							2,658	146
35. TOTALS (a)	73,336,669	75,010,701		20,811,330	49,211,467	464,820,747	317,498,668	10,847,671	(166,588,516)	15,250,157	5,107,418	(496,034)
DETAILS OF WRITE-INS												
3401. Identity theft	25,010	26,407		13,047							2,658	146
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	25,010	26,407		13,047							2,658	146

(a) Finance and service charges not included in Lines 1 to 35 $ 418,242

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,356	1,363		170		(39)	851		(4)	7	119	26
2.1 Allied lines	2,603	3,102		627							229	49
2.2 Multiple peril crop												
2.3 Federal flood	234,166	269,964		129,763							33,276	3,729
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,051,870	11,745,546		6,514,821	6,495,560	5,691,610	1,948,503	107,653	63,082	173,782	1,325,350	218,809
5.1 Commercial multiple peril (non-liability portion)	475,993	531,403		238,430	237,267	220,614	154,592	2,649	219	6,401	50,658	10,654
5.2 Commercial multiple peril (liability portion)	189,716	203,810		99,241		(6,600)	76,776		(1,563)	16,263	17,902	4,057
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	291,109	305,912		139,176	28,682	42,433	21,389	64	2,741	3,151	32,635	6,018
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	2	2			(140)	(140)						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					98,147	(205,379)	965,938	26,273	9,212	61,369		
17.1 Other Liability - occurrence	60,452	63,685		28,937	85,000	294,504	1,455,933	66,458	76,164	31,694	6,713	1,192
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,983	3,029		1,052	89,512	641,444	9,949,372	385,148	96,626	2,115,526	174	38
19.1 Private passenger auto no-fault (personal injury protection)	904,087	943,944		212,947	275,595	(155,608)	322,427	17,399	(48,959)	59,574	107,072	17,469
19.2 Other private passenger auto liability	1,870,838	1,948,821		441,511	1,758,064	1,471,745	2,775,788	90,968	(19,246)	390,302	221,070	37,499
19.3 Commercial auto no-fault (personal injury protection)	1,825,425	1,829,803		51,276	1,729,942	1,362,611	648,773	100,859	6,461	28,175	9,142	33,462
19.4 Other commercial auto liability	7,792,174	7,818,555		501,805	1,817,814	6,111,589	14,894,108	102,542	718,187	2,244,659	114,402	142,062
21.1 Private passenger auto physical damage	4,472,789	4,588,315		1,081,259	958,075	933,322	99,640	1,326	(127)	2,687	527,136	86,441
21.2 Commercial auto physical damage	1,226,147	1,228,066		253,497	1,061,816	1,001,869	295,397	3,684	(2,567)	6,237	45,640	22,712
22. Aircraft (all perils)												
23. Fidelity						(1)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	11,379	12,629		5,381		(11,614)	8,224		(577)	269	1,006	257
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	13,515	14,229		6,676							1,514	254
35. TOTALS (a)	31,425,603	31,512,177		9,706,568	14,635,333	17,392,359	33,617,709	905,022	899,647	5,140,094	2,494,039	584,729
DETAILS OF WRITE-INS												
3401. Identity theft	13,515	14,229		6,676							1,514	254
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	13,515	14,229		6,676							1,514	254

(a) Finance and service charges not included in Lines 1 to 35 $ 172,845

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	420	414		123		(341)	932		(9)	8	36	3
2.1 Allied lines	940	897		341							98	10
2.2 Multiple peril crop												
2.3 Federal flood	3,550,536	3,700,550		1,912,674	3,081,541	2,494,270	17,500				508,656	83,733
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	16,000,051	15,922,216		8,226,658	7,979,238	4,832,634	1,623,187	135,577	140,440	141,360	1,838,428	437,792
5.1 Commercial multiple peril (non-liability portion)	1,110,558	1,146,512		553,814	829,527	709,778	575,963	10,340	10,604	23,819	124,543	8,806
5.2 Commercial multiple peril (liability portion)	425,168	440,459		211,391	300,871	(26,585)	112,390	14	(32,266)	30,173	43,809	3,496
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	181,232	191,938		89,493	78,386	37,051	30,704	2,268	1,370	604	21,125	1,359
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	(2)	2										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	33,667	32,685		17,477		(2,561)	24,117		(126)	377	3,670	267
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	959	1,480		495	1,842,576	(273,852)	9,410,812	883,361	(88,069)	1,325,019	97	7
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	9,192,060	9,627,129		2,141,153	6,332,126	5,170,635	8,254,739	610,401	243,874	1,015,588	1,078,813	276,625
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,966,534	2,885,151		1,486,787	2,029,107	(268,825)	4,028,480	111,122	(242,914)	615,457	355,435	76,976
21.1 Private passenger auto physical damage	13,807,441	14,242,476		3,286,703	4,565,217	4,350,063	169,280	13,065	4,966	9,062	1,618,188	410,076
21.2 Commercial auto physical damage	1,159,522	1,176,449		577,625	922,753	1,008,484	179,636	824	1,382	3,433	92,695	28,405
22. Aircraft (all perils)												
23. Fidelity						(2)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	41,825	41,231		21,021	9,557	13,059	10,430		69	240	4,481	336
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	6,319	6,405		3,194							705	170
35. TOTALS (a)	48,477,230	49,415,993		18,528,949	27,970,899	18,043,807	24,438,170	1,766,971	39,321	3,165,139	5,690,777	1,328,063
DETAILS OF WRITE-INS												
3401. Identity theft	6,319	6,405		3,194							705	170
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,319	6,405		3,194							705	170

(a) Finance and service charges not included in Lines 1 to 35 $ 505,017

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		61				(85)	299		(2)	3		
2.1 Allied lines	352	844		253							31	7
2.2 Multiple peril crop												
2.3 Federal flood	417,452	438,358		215,638	175,411	175,411					59,903	8,470
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	8,525,815	8,579,789		4,476,113	3,196,451	3,295,793	1,488,766	80,915	114,081	175,777	921,431	178,969
5.1 Commercial multiple peril (non-liability portion)	824,897	942,557		437,547	223,516	183,651	205,635	1,129	(3,476)	6,555	83,671	17,725
5.2 Commercial multiple peril (liability portion)	305,629	335,288		154,249	10,137	344,699	923,610	14,515	24,559	76,052	30,351	6,199
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	280,484	287,500		136,702	27,449	46,697	30,230	29	512	1,915	33,947	6,556
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	3	5		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						297	5,329		20	362		
17.1 Other Liability - occurrence	19,862	23,703		9,701		(152,366)	2,440,725	388,002	410,355	303,219	3,058	669
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,606	3,103		669		7,458,309	8,469,504	80,302	3,708,761	4,662,281	138	64
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,461,311	2,586,247		574,050	2,375,865	1,661,864	2,819,378	210,686	(7,065)	500,725	276,045	57,644
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,761,883	3,707,199		1,065,928	2,913,552	4,699,415	6,521,183	134,932	487,725	1,009,073	263,320	75,693
21.1 Private passenger auto physical damage	5,293,454	5,511,050		1,256,305	1,254,867	1,258,087	86,111	645	410	3,836	594,552	121,460
21.2 Commercial auto physical damage	951,714	925,480		397,471	960,324	992,533	135,026	4,486	3,796	2,792	72,038	19,018
22. Aircraft (all perils)												
23. Fidelity		92										
24. Surety												
26. Burglary and theft						11	29					
27. Boiler and machinery	23,628	28,325		12,208		(5,836)			(384)		2,001	464
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	6,408	6,699		3,519							708	138
35. TOTALS (a)	22,874,497	23,376,301		8,740,355	11,137,572	19,958,479	23,125,826	915,642	4,739,294	6,742,590	2,341,194	493,076
DETAILS OF WRITE-INS												
3401. Identity theft	6,408	6,699		3,519							708	138
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,408	6,699		3,519							708	138

(a) Finance and service charges not included in Lines 1 to 35 $ 214,150

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire					(318)	(327)	51					
2.1 Allied lines	296	317		166							39	16
2.2 Multiple peril crop												
2.3 Federal flood	157,786	162,968		83,789							21,766	4,660
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,444,705	1,465,156		794,440	489,881	439,308	116,186	39,945	35,719	16,218	150,103	34,074
5.1 Commercial multiple peril (non-liability portion)	282,618	295,828		145,035	101,990	108,781	74,221	422	478	2,577	30,008	10,431
5.2 Commercial multiple peril (liability portion)	96,004	99,776		49,453		(26,299)	52,140		(5,398)	14,941	10,886	3,316
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	254,841	253,387		120,072	133,637	138,130	21,067	3,210	4,847	2,794	30,345	8,058
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake		3										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					4,669	(6,933)	1,326,018	1,382	671	22,029		
17.1 Other Liability - occurrence	61,348	61,855		30,282		172,479	1,445,641		36,992	243,446	7,835	3,565
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	265	897		113		(441)	1,322		(123)	368	23	8
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	682,115	708,707		155,453	396,064	268,342	287,447	4,175	(12,935)	31,871	71,975	15,767
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,470,102	1,488,057		453,076	413,655	1,026,685	1,639,315	298,552	361,678	208,273	119,906	47,094
21.1 Private passenger auto physical damage	795,733	819,125		185,874	198,423	214,446	29,668		146	575	83,421	18,259
21.2 Commercial auto physical damage	571,726	564,147		264,823	333,958	374,358	70,647	8,227	8,542	1,267	46,263	16,258
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	7,851	8,135		4,083							665	270
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	959	976		533							92	23
35. TOTALS (a)	5,826,350	5,929,334		2,287,192	2,071,959	2,708,529	5,063,721	355,912	430,616	544,361	573,326	161,799
DETAILS OF WRITE-INS												
3401. Identity theft	959	976		533							92	23
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	959	976		533							92	23

(a) Finance and service charges not included in Lines 1 to 35 $ 44,789

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	31	32		22							3	
2.2 Multiple peril crop												
2.3 Federal flood	225,674	256,156		128,564	8,304	(1,696)					35,685	6,937
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,567,212	3,507,019		1,845,088	969,647	795,900	414,196	12,345	(13,649)	22,584	400,621	115,601
5.1 Commercial multiple peril (non-liability portion)	215,888	217,595		103,950	109,528	126,252	91,820	81	246	3,427	22,739	5,263
5.2 Commercial multiple peril (liability portion)	74,661	74,257		36,263		13,984	34,430		716	5,062	7,782	1,238
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	87,533	89,870		38,176	7,651	9,061	4,886	35	19	172	9,435	2,003
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						327	7,009		22	476		
17.1 Other Liability - occurrence	15,242	16,319		6,506		(1,952)	6,562		(90)	123	1,719	529
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	150	81		69		(51)	127		(14)	35	13	2
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,401,784	1,466,115		325,764	1,001,473	534,291	1,033,948	66,795	(33,785)	141,303	162,312	52,794
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	464,888	445,092		245,844	461,550	34,716	27,016	44,038	(20,958)	11,266	54,096	16,009
21.1 Private passenger auto physical damage	2,498,375	2,587,341		595,062	545,586	480,338	14,398		(1,639)	1,157	289,257	93,008
21.2 Commercial auto physical damage	316,221	332,418		164,718	109,303	125,581	40,199		23	738	27,110	9,951
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	6,494	6,457		2,829		(563)	1,832		(40)	58	564	93
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,595	2,644		1,302							293	86
35. TOTALS (a)	8,876,748	9,001,397		3,494,158	3,213,042	2,116,189	1,676,425	123,294	(69,148)	186,403	1,011,629	303,514
DETAILS OF WRITE-INS												
3401. Identity theft	2,595	2,644		1,302							293	86
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,595	2,644		1,302							293	86

(a) Finance and service charges not included in Lines 1 to 35 $ 51,284

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	458	439		401		(6)	226		(1)	2	39	16
2.1 Allied lines	3,641	5,382		1,584							460	219
2.2 Multiple peril crop												
2.3 Federal flood	558,957	587,808		291,106	130,792	130,792					77,222	19,319
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	6,457,118	6,549,510		3,325,258	3,702,405	5,114,826	2,495,092	85,224	291,293	365,059	719,925	115,470
5.1 Commercial multiple peril (non-liability portion)	1,745,596	1,808,508		894,734	787,597	897,631	468,269	16,854	19,454	32,971	179,477	63,438
5.2 Commercial multiple peril (liability portion)	767,505	776,966		405,764	1,053,311	636,743	1,023,338	15,455	(42,824)	95,940	69,397	25,703
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	659,788	648,708		316,363	325,243	367,751	79,934	9,437	13,174	6,535	74,164	24,378
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	451	518		216							39	16
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	203,408	197,523		96,795	1,126	1,204	57,094	14	(261)	3,322	16,315	6,487
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	983	1,264		510		(23,256)	2,154		(6,688)	600	81	33
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,270,958	5,430,045		1,245,714	5,107,995	5,317,374	5,048,328	564,178	404,509	855,703	592,944	163,916
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	16,417,807	14,088,395		6,293,312	43,250,699	37,756,276	53,125,294	2,040,671	762,104	7,772,950	1,548,018	751,660
21.1 Private passenger auto physical damage	6,572,310	6,683,108		1,554,784	1,212,892	1,186,950	29,699	141	477	5,168	740,184	202,847
21.2 Commercial auto physical damage	1,869,269	1,558,679		898,922	815,924	893,936	1,071,002	47,394	36,534	19,300	159,661	87,016
22. Aircraft (all perils)												
23. Fidelity						(9)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	57,294	58,715		29,241		3,682	7,559		152	453	4,688	1,915
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	7,245	7,826		3,718							814	137
35. TOTALS (a)	40,592,788	38,403,395		15,358,422	56,387,983	52,283,893	63,407,989	2,779,368	1,477,923	9,158,005	4,183,428	1,462,568
DETAILS OF WRITE-INS												
3401. Identity theft	7,245	7,826		3,718							814	137
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,245	7,826		3,718							814	137

(a) Finance and service charges not included in Lines 1 to 35 $ 217,414

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	11	13		3							1	
2.2 Multiple peril crop												
2.3 Federal flood	541,056	573,898		329,270	5,396	(604)					78,798	24,666
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,074,340	7,100,801		3,801,236	2,635,478	2,466,829	1,153,917	50,329	59,588	171,646	759,724	107,802
5.1 Commercial multiple peril (non-liability portion)	171,962	181,436		88,517	9,890	(14,337)	42,266	481	(4,446)	1,706	17,767	3,217
5.2 Commercial multiple peril (liability portion)	90,210	92,034		48,257	3,563	(75,046)	119,908		(16,144)	14,794	8,282	1,831
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,101,937	1,079,403		515,011	470,295	471,594	64,029	23,908	24,978	5,568	118,730	18,129
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	18,407	18,002		10,528							1,844	258
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					26,659	16,630	215,688	530	44	14,391		
17.1 Other Liability - occurrence	223,816	221,667		101,709	3,995	32,510	92,136	9,896	11,928	36,013	24,351	3,634
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	465	384		352	666,000	311,488	2,788,119	234,000	87,005	898,957	20	4
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,561,345	1,647,409		351,081	1,973,072	44,406	1,355,927	113,082	(176,801)	202,855	171,527	25,726
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	939,717	994,120		482,034	735,082	633,914	1,742,015	15,905	(46,166)	236,042	95,581	14,113
21.1 Private passenger auto physical damage	3,925,284	4,096,047		900,100	1,000,174	921,221	61,772	4,964	1,837	3,156	430,848	62,020
21.2 Commercial auto physical damage	321,627	325,003		162,012	312,382	340,366	29,520		147	872	30,413	4,657
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	4,706	4,552		2,497							394	73
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	17,964	18,472		8,848							1,962	277
35. TOTALS (a)	15,992,846	16,353,240		6,801,457	7,841,986	5,148,971	7,665,296	453,094	(58,031)	1,586,001	1,740,242	266,407
DETAILS OF WRITE-INS												
3401. Identity theft	17,964	18,472		8,848							1,962	277
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,964	18,472		8,848							1,962	277

(a) Finance and service charges not included in Lines 1 to 35 $ 213,788

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril					124,979	276,221	564,777	43,841	48,913	38,059		
5.1 Commercial multiple peril (non-liability portion)					3,802	3,802						
5.2 Commercial multiple peril (liability portion)					400,000	176,521	299,256	2,017	(59,376)	86,810		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					54,614	103,497	1,124,022	8,085	10,789	63,687		
17.1 Other Liability - occurrence					248,115	3,998,611	41,320,107	340,735	988,024	8,993,773		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					10,712,823	(5,280,727)	96,675,661	3,962,422	24,509,393	84,821,279		
19.1 Private passenger auto no-fault (personal injury protection)					22,708,425	23,000,549	424,154,017	751,582	(34,337,121)	15,551,400		
19.2 Other private passenger auto liability					(925)	(959)	11	(13,635)	(13,635)			
19.3 Commercial auto no-fault (personal injury protection)					15,961	63,917	3,912,387	1,621	(312,851)	147,483		
19.4 Other commercial auto liability						(12,701)	13,885	(379)	(2,543)	3,868		
21.1 Private passenger auto physical damage					(39,266)	(39,263)		25	25			
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												1,078
35. TOTALS (a)					34,228,529	22,289,468	568,064,122	5,096,314	(9,168,383)	109,706,359		1,078
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												1,078
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												1,078

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	2,162	2,353		1,580		(26)	375		(2)	3	194	67
2.1 Allied lines	2,215	2,379		1,497		(61)	876		(5)	7	209	73
2.2 Multiple peril crop												
2.3 Federal flood	1,087,372	1,197,487		610,828	68,508	68,508					158,048	33,358
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,353,056	9,617,294		4,773,857	3,792,458	4,077,397	1,728,895	78,482	109,024	168,584	903,806	176,939
5.1 Commercial multiple peril (non-liability portion)	1,391,163	1,405,148		695,300	666,292	690,183	252,514	7,340	4,163	19,205	131,469	45,208
5.2 Commercial multiple peril (liability portion)	413,947	418,681		205,956	47,500	45,055	162,837	13	(8,658)	32,361	33,243	11,453
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	253,463	257,644		119,551	145,911	153,180	19,351		275	1,204	24,614	8,343
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	44	39		14							4	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	51,614	55,000		24,212		1,024,026	8,346,872		215,140	1,401,404	10,042	1,975
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	624	582		370		(999)	1,685		(278)	469	50	17
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,990,809	4,184,475		924,618	2,697,383	2,458,522	10,987,288	207,525	60,399	546,596	377,212	67,715
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,803,756	2,740,281		845,427	2,183,723	5,979,395	7,821,805	75,960	433,574	995,475	178,802	86,251
21.1 Private passenger auto physical damage	6,816,576	7,060,738		1,599,116	1,465,098	1,421,039	65,718	(15)	(851)	4,295	644,265	115,592
21.2 Commercial auto physical damage	628,896	645,305		270,754	572,187	595,452	124,169	16,400	15,436	2,603	55,673	20,763
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	25,650	25,833		12,989	10,298	6,487	26,998		(621)	501	2,202	764
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	8,309	8,912		4,342							803	153
35. TOTALS (a)	26,829,656	27,622,149		10,090,411	11,649,356	16,518,157	29,539,383	385,705	827,595	3,172,707	2,520,635	568,673
DETAILS OF WRITE-INS												
3401. Identity theft	8,309	8,912		4,342							803	153
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	8,309	8,912		4,342							803	153

(a) Finance and service charges not included in Lines 1 to 35 $ 244,191

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New York DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(1)	36	81	81			
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	25,518,552	27,006,450		14,725,253	15,181,865	15,031,251	223,816				3,685,289	536,965
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	257,322,055	259,325,755		134,517,758	109,762,926	96,786,577	88,523,621	3,764,026	2,058,361	15,994,431	28,270,068	7,307,780
5.1 Commercial multiple peril (non-liability portion)	6,890,572	7,298,901		3,479,432	1,780,617	1,611,067	932,307	41,878	(4,942)	57,370	766,600	198,270
5.2 Commercial multiple peril (liability portion)	2,233,697	2,359,044		1,110,709	4,232,536	(4,282,659)	16,848,977	162,829	(553,809)	3,697,312	191,913	52,886
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,113,965	4,288,550		2,106,894	810,798	817,683	273,456	25,186	19,057	5,610	456,799	93,426
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	113,816	115,443		61,105	57,079	93,990	36,911		1,000	1,000	12,500	3,226
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					274,751	195,776	6,366,780	97,991	94,822	389,359		
17.1 Other Liability - occurrence	18,169,103	17,793,733		9,038,551	13,820,788	10,893,901	73,382,230	221,429	(107,457)	5,037,366	2,050,569	448,732
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,875	7,202		3,004	1,993,390	6,299,814	52,069,205	1,557,656	492,986	18,265,197	643	197
19.1 Private passenger auto no-fault (personal injury protection)	76,957,111	76,181,138		19,341,177	54,322,509	50,529,637	108,230,125	10,002,335	1,897,106	21,539,869	8,634,601	2,976,276
19.2 Other private passenger auto liability	226,188,931	231,069,513		54,665,273	157,871,686	156,023,746	303,660,407	11,626,332	7,480,952	44,455,033	25,493,720	8,906,077
19.3 Commercial auto no-fault (personal injury protection)	4,709,740	4,617,817		2,051,336	4,514,140	3,253,466	9,209,625	1,240,651	594,478	615,320	420,602	125,835
19.4 Other commercial auto liability	49,850,387	46,322,092		23,502,490	47,179,632	54,638,661	137,820,482	4,579,542	4,584,821	11,161,299	5,215,194	1,337,329
21.1 Private passenger auto physical damage	183,874,676	188,058,541		44,323,043	111,735,566	108,241,915	(2,023,220)	153,412	129,864	229,945	20,752,233	7,214,827
21.2 Commercial auto physical damage	8,629,836	8,315,860		3,974,883	6,000,011	3,927,859	1,128,769	19,375	(65,790)	16,858	876,671	223,904
22. Aircraft (all perils)												
23. Fidelity	179	306		127		3	44				17	4
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	55,069	57,611		26,205	8,047	29,379	31,888		520	913	4,629	1,488
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	256,176	265,749		122,285							28,437	7,763
35. TOTALS (a)	864,890,740	873,083,705		313,049,523	529,546,341	504,092,066	796,715,458	33,492,724	16,622,050	121,466,882	96,860,483	29,434,983
DETAILS OF WRITE-INS												
3401. Identity theft	256,176	265,749		122,285							28,437	7,763
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	256,176	265,749		122,285							28,437	7,763

(a) Finance and service charges not included in Lines 1 to 35 $ 8,570,082

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,419	1,376		128		(237)	1,951		(12)	16	123	20
2.1 Allied lines	3,398	3,308		302							295	49
2.2 Multiple peril crop												
2.3 Federal flood	3,002,108	3,120,569		1,730,735	834,744	3,423,540	3,000,000				424,878	44,122
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	44,168,637	44,086,370		23,127,528	16,292,411	13,782,811	4,456,327	271,511	82,505	472,083	4,735,253	723,357
5.1 Commercial multiple peril (non-liability portion)	3,594,976	3,740,354		1,759,885	1,234,805	1,315,202	1,212,674	11,787	5,016	54,267	359,612	58,129
5.2 Commercial multiple peril (liability portion)	1,054,964	1,125,153		511,726	114,287	562,577	1,258,541	8,881	90,172	234,621	98,847	15,190
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,127,212	1,151,249		548,008	201,414	190,742	76,899	7,033	5,483	1,361	125,892	18,858
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	18	16		6							2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					46,872	426,673	1,304,733	17,190	37,340	75,005		
17.1 Other Liability - occurrence	105,355	109,013		43,266	10,253,063	10,232,036	75,106	300,309	178,696	65,675	20,348	3,205
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	26,016	26,252		6,772		(63,912)	43,543		(19,079)	12,398	1,628	308
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	30,503,513	31,443,647		7,117,865	14,211,917	12,538,796	12,670,979	332,407	(310,663)	1,338,474	3,557,918	518,063
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	6,199,805	5,996,234		3,106,693	4,361,525	2,719,029	6,060,288	68,097	(190,830)	802,107	654,697	97,920
21.1 Private passenger auto physical damage	25,061,064	25,523,812		5,943,955	11,019,551	10,736,958	1,167,117	14,150	(1,818)	35,442	2,916,758	419,215
21.2 Commercial auto physical damage	2,131,030	2,077,784		962,629	1,845,055	1,746,114	138,772	17,301	15,055	4,676	201,943	28,707
22. Aircraft (all perils)												
23. Fidelity	100	146		46							9	1
24. Surety												
26. Burglary and theft						(5)	29					
27. Boiler and machinery	113,452	117,261		53,278	40,602	33,949	19,776		(482)	615	10,057	1,733
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	70,160	71,378		35,528		(1)	1				7,495	1,191
35. TOTALS (a)	117,163,226	118,593,924		44,948,349	60,456,247	57,644,271	31,486,736	1,048,666	(108,617)	3,096,742	13,115,756	1,930,068
DETAILS OF WRITE-INS												
3401. Identity theft	70,160	71,378		35,528		(1)	1				7,495	1,191
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	70,160	71,378		35,528		(1)	1				7,495	1,191

(a) Finance and service charges not included in Lines 1 to 35 $ 1,825,646

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(2)	11					
2.1 Allied lines	17	17		4							1	
2.2 Multiple peril crop												
2.3 Federal flood	149,153	165,155		77,450							20,959	3,061
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,233,268	1,246,337		686,102	692,761	585,183	130,079	15,228	(784)	10,149	136,332	29,790
5.1 Commercial multiple peril (non-liability portion)	52,889	52,811		27,790	37,295	38,342	21,719	41	40	727	4,701	1,050
5.2 Commercial multiple peril (liability portion)	24,832	24,981		12,954		(67,677)	10,035		(5,173)	2,795	1,838	434
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	206,502	210,104		95,848	95,078	95,974	9,273		85	913	29,005	5,660
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	1		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	32,169	34,620		15,379	2,158	(15,637)	92,008		(3,423)	13,850	5,780	1,140
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	626	603		283		(100)	668		(28)	186	41	12
19.1 Private passenger auto no-fault (personal injury protection)	748,739	741,625		186,456	644,025	722,706	264,994	11,623	1,135	36,118	76,243	15,935
19.2 Other private passenger auto liability	4,088,513	4,046,403		1,020,449	2,443,636	3,264,455	3,428,026	168,851	151,958	347,034	416,048	87,060
19.3 Commercial auto no-fault (personal injury protection)	7,721	9,246		3,460		137	5,216		(45)	908	618	138
19.4 Other commercial auto liability	94,620	91,320		50,629	13,830	8,452	30,603		63	8,156	10,718	2,099
21.1 Private passenger auto physical damage	5,219,638	5,460,299		1,229,281	3,792,032	4,267,255	583,380	4,046	7,884	9,000	536,121	113,839
21.2 Commercial auto physical damage	78,121	97,369		36,719	22,602	32,425	11,978		127	242	6,678	1,486
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	1,807	1,759		839		155	321		3	9	101	30
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	11,938,616	12,182,649		3,443,646	7,743,417	8,931,668	4,588,311	199,788	151,842	430,089	1,245,186	261,734
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 159,980

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(6)	66			1		
2.1 Allied lines	9,606	12,728		2,691							1,081	208
2.2 Multiple peril crop												
2.3 Federal flood	1,982,112	2,126,230		1,106,697	307,583	186,583					284,647	31,641
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	36,321,007	36,609,369		19,210,210	19,287,721	18,104,309	6,507,823	443,946	416,058	700,768	4,062,730	620,865
5.1 Commercial multiple peril (non-liability portion)	2,527,524	2,751,514		1,213,584	1,835,177	2,843,747	2,034,419	15,305	89,760	127,154	267,113	44,513
5.2 Commercial multiple peril (liability portion)	749,211	821,567		362,824	27,532	(451,556)	456,526	3,753	(6,657)	90,215	70,651	11,603
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	861,846	899,658		426,879	175,092	190,030	47,632	1,242	3,120	3,064	97,748	15,109
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	28	23		16		(73)	30		(9)	4	2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(4,094)	152,292		(278)	10,338		
17.1 Other Liability - occurrence	81,905	92,262		36,571		653,682	2,644,151	436,986	733,906	956,527	10,162	1,648
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,304	4,218		1,897	1,130,766	7,370,129	46,201,417	1,427,562	1,033,628	13,763,862	360	69
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	17,029,381	17,788,281		3,959,527	14,231,682	13,889,903	27,398,125	777,332	(747,970)	3,241,605	1,967,846	327,157
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	7,704,114	7,774,469		1,515,769	904,154	3,222,275	5,112,149	44,160	377,410	724,502	299,745	126,041
21.1 Private passenger auto physical damage	45,388,589	46,676,306		10,781,599	9,403,888	8,937,027	925,048	5,160	(13,645)	26,826	5,241,159	857,847
21.2 Commercial auto physical damage	1,794,462	1,842,834		641,145	1,556,946	1,445,150	(16,267)	2,188	159	1,365	113,812	29,534
22. Aircraft (all perils)												
23. Fidelity						(42)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	77,798	84,525		36,594	29,521	21,250	16,374		(821)	477	6,546	1,240
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	63,003	66,110		31,840							7,119	1,088
35. TOTALS (a)	114,594,890	117,550,095		39,327,843	48,890,062	56,408,315	91,479,786	3,157,635	1,884,660	19,646,707	12,430,721	2,068,563
DETAILS OF WRITE-INS												
3401. Identity theft	63,003	66,110		31,840							7,119	1,088
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	63,003	66,110		31,840							7,119	1,088

(a) Finance and service charges not included in Lines 1 to 35 $ 1,470,609

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	500	500		438							41	12
2.1 Allied lines	768	776		536		(260)	1,886		(12)	16	63	18
2.2 Multiple peril crop												
2.3 Federal flood	461,391	491,328		250,247	182,614	169,614					67,862	10,762
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,499,197	12,655,684		6,520,842	6,281,721	6,799,679	2,517,059	122,714	199,008	264,108	1,164,928	273,044
5.1 Commercial multiple peril (non-liability portion)	1,263,747	1,341,060		628,691	1,148,346	1,124,969	496,954	2,518	(1,753)	16,410	121,300	31,376
5.2 Commercial multiple peril (liability portion)	390,021	406,078		192,174	7,500	29,436	189,534		(4,032)	25,629	34,602	9,108
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	183,042	195,773		84,319	447	(6,301)	11,767	35	(416)	401	17,899	4,690
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	36	32		25							3	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	21,161	23,531		9,607	2,724	(1,679)	16,221		(151)	288	2,037	545
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	571	598		195		(1,846)	2,894		(514)	806	55	14
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,415,298	5,659,720		1,252,208	4,069,347	2,819,650	3,904,802	452,094	119,723	767,676	515,345	146,577
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,894,253	1,891,469		906,319	617,622	(101,540)	1,489,691	37,450	(81,973)	226,891	218,933	46,537
21.1 Private passenger auto physical damage	10,188,625	10,520,224		2,398,615	2,314,819	2,135,817	216,801	1,868	(4,546)	5,850	971,071	272,166
21.2 Commercial auto physical damage	725,731	791,370		356,380	524,254	537,119	67,530	59	(329)	1,380	67,324	18,195
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						(4)						
27. Boiler and machinery	31,861	34,144		15,864		(3,952)	3,081		(165)	84	2,452	719
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	4,773	5,014		2,404							453	108
35. TOTALS (a)	33,080,975	34,017,303		12,618,863	15,149,394	13,500,701	8,918,219	616,738	224,839	1,309,540	3,184,367	813,873
DETAILS OF WRITE-INS												
3401. Identity theft	4,773	5,014		2,404							453	108
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,773	5,014		2,404							453	108

(a) Finance and service charges not included in Lines 1 to 35 $ 321,194

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	570	559		240	(990)	(1,303)			(4)		43	24
2.1 Allied lines	5,545	6,566		3,023		297	297		2	2	504	234
2.2 Multiple peril crop												
2.3 Federal flood	1,411,377	1,538,454		801,457	6,670	21,970	15,300				202,036	73,130
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,984,138	11,588,030		6,253,332	8,935,330	7,911,904	3,333,594	137,697	90,029	341,652	1,313,005	649,574
5.1 Commercial multiple peril (non-liability portion)	1,715,733	1,786,003		853,402	1,657,025	1,516,000	682,174	10,638	(22,486)	40,635	157,706	91,358
5.2 Commercial multiple peril (liability portion)	685,871	725,071		334,578	51,863	98,362	863,712	23,350	11,629	210,641	40,384	29,853
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	365,637	383,594		182,773	100,464	106,309	25,576	64	496	1,344	38,915	13,687
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	17	61		12	(985)	(985)					1	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(54)	2,637		(4)	179		
17.1 Other Liability - occurrence	46,017	48,699		21,336	17,083	1,723,191	1,887,745	19,248	3,291	81,021	58,618	3,196
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,225	2,163		1,494		(842,530)	1,383,550	1,218,668	946,933	462,301	146	82
19.1 Private passenger auto no-fault (personal injury protection)	1,502,278	1,554,838		346,078	541,616	538,717	(45,948)	14,823	(47,818)	152,357	169,204	90,758
19.2 Other private passenger auto liability	8,407,607	8,681,255		1,936,409	5,084,106	4,642,992	8,357,261	461,862	126,019	1,333,820	945,391	509,595
19.3 Commercial auto no-fault (personal injury protection)	283,883	300,076		81,094	137,847	129,831	160,337	1,303	(6,504)	15,103	13,117	9,393
19.4 Other commercial auto liability	10,467,652	10,325,302		1,884,406	2,631,496	5,364,908	11,044,563	284,057	652,873	1,686,103	416,141	498,251
21.1 Private passenger auto physical damage	13,108,112	13,345,990		3,058,334	3,409,529	3,394,725	418,955	16,340	15,177	11,762	1,474,267	776,338
21.2 Commercial auto physical damage	1,500,013	1,514,558		362,742	1,247,809	1,191,945	258,972	2,689	(1,719)	6,555	58,827	61,366
22. Aircraft (all perils)												
23. Fidelity						(16)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	46,171	49,646		22,609	7,600	(11,918)	9,123		(779)	282	3,713	1,923
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	51,532,847	51,850,866		16,143,318	23,826,464	25,784,344	28,397,848	2,190,738	1,767,137	4,343,759	4,892,018	2,808,762
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 426,367

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		11				(13)	65			1		
2.1 Allied lines	1,126	1,126		669	(260)	(260)					67	17
2.2 Multiple peril crop												
2.3 Federal flood	3,719,866	3,964,691		2,061,705	6,506,456	5,845,262	100,100				534,806	85,622
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	102,266,655	103,561,875		54,316,006	53,838,386	54,692,382	25,352,012	2,352,441	2,253,228	3,174,071	10,981,651	2,433,271
5.1 Commercial multiple peril (non-liability portion)	2,473,925	2,633,779		1,286,602	505,475	456,102	702,067	52,675	38,337	28,621	250,181	57,464
5.2 Commercial multiple peril (liability portion)	1,031,514	1,057,097		533,274	465,881	(698,954)	798,480	70,463	(148,585)	118,522	96,498	24,493
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,605,809	1,669,357		812,041	467,723	363,505	61,186	5,950	(4,527)	2,087	174,518	37,177
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	123	108		45	(45)	(45)					10	2
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					33,665	74,147	739,823	1,678	3,684	44,290		
17.1 Other Liability - occurrence	119,359	128,246		55,514	69,236	(1,110,466)	7,464,672	24,007	(316,194)	1,988,496	12,850	3,630
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,650	2,684		1,055	8,517,972	6,563,748	81,624,853	7,111,069	3,110,036	37,084,849	317	95
19.1 Private passenger auto no-fault (personal injury protection)	382,079	402,446		89,128	5,089,590	6,329,110	98,783,844	194,606	(8,640,426)	2,939,762	42,109	11,858
19.2 Other private passenger auto liability	29,178,664	30,725,458		6,797,102	23,421,327	17,493,087	35,309,812	2,183,831	255,003	5,485,590	3,205,694	910,497
19.3 Commercial auto no-fault (personal injury protection)	227,606	228,126		68,781	1,821,427	526,811	6,776,247	5,677	(687,333)	271,343	10,723	4,957
19.4 Other commercial auto liability	5,237,750	5,214,689		2,275,072	2,278,244	4,680,296	6,527,334	164,049	485,651	902,738	447,730	118,853
21.1 Private passenger auto physical damage	53,088,398	55,060,891		12,653,123	14,946,735	13,500,166	149,399	10,139	(25,304)	37,127	5,818,300	1,644,229
21.2 Commercial auto physical damage	3,389,875	3,363,822		825,254	3,219,133	2,801,732	(628,061)	4,747	6,758	(1,744)	150,483	79,024
22. Aircraft (all perils)												
23. Fidelity	200	200		183		35	76					
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	82,458	82,165		42,412	119,796	103,462	50,257		(1,717)	1,294	6,692	1,718
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	218,122	229,592		110,273	5	6	1				23,894	5,358
35. TOTALS (a)	203,026,178	208,326,360		81,928,240	121,300,746	111,620,114	263,812,167	12,181,330	(3,671,388)	52,077,048	21,756,523	5,418,266
DETAILS OF WRITE-INS												
3401. Identity theft	218,122	229,592		110,273	5	6	1				23,894	5,358
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	218,122	229,592		110,273	5	6	1				23,894	5,358

(a) Finance and service charges not included in Lines 1 to 35 $ 2,167,064

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	38	66		30							4	1
2.2 Multiple peril crop												
2.3 Federal flood	1,009,233	1,114,185		576,575	158,161	158,161					146,168	17,807
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	15,495,930	15,432,714		7,958,020	6,265,917	5,690,285	2,330,736	189,632	98,071	329,689	1,561,791	273,545
5.1 Commercial multiple peril (non-liability portion)	837,555	886,733		426,216	110,335	74,811	57,695	763	(5,071)	3,555	86,643	16,472
5.2 Commercial multiple peril (liability portion)	227,499	240,817		114,939	43,750	232,599	517,359	29,215	48,602	46,165	20,204	3,862
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	499,872	490,111		239,700	281,716	278,953	45,652	20,107	19,866	4,168	52,007	9,787
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	11,868	11,574		6,414							1,132	194
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					37,422	(987)	304,326	22	(2,110)	18,717		
17.1 Other Liability - occurrence	60,283	60,325		28,854	71,498	(75,650)	4,879	21,024	(14,337)	381	6,296	1,202
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	(155)	34		18		103,341	103,856	20,609	51,615	31,150	44	10
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,499,084	3,654,612		786,399	3,979,125	2,257,939	7,280,231	577,214	209,484	1,596,218	364,138	77,852
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,966,979	1,772,853		861,727	409,356	1,254,769	1,837,204	43,897	146,105	245,920	226,905	38,358
21.1 Private passenger auto physical damage	5,026,966	5,199,594		1,142,498	1,041,018	1,054,584	144,756	6,369	5,301	5,228	522,931	110,573
21.2 Commercial auto physical damage	566,199	545,187		211,108	340,996	354,859	44,632	4,975	5,318	1,848	26,363	9,821
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	4,366	4,695		2,333		287	969		3	28	356	80
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	26,613	27,420		12,690							2,680	489
35. TOTALS (a)	29,232,329	29,440,922		12,367,519	12,739,293	11,383,949	12,672,296	913,826	562,846	2,283,067	3,017,662	560,052
DETAILS OF WRITE-INS												
3401. Identity theft	26,613	27,420		12,690							2,680	489
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	26,613	27,420		12,690							2,680	489

(a) Finance and service charges not included in Lines 1 to 35 $ 342,120

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	700	705		134		(159)	1,383		(8)	12	61	23
2.1 Allied lines	2,620	3,131		1,072							321	103
2.2 Multiple peril crop												
2.3 Federal flood	5,071,084	5,847,807		3,126,253	444,749	13,857,851	13,813,000				843,481	169,934
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	38,493,783	38,657,790		19,953,165	13,102,459	11,951,536	4,333,167	291,326	234,583	458,501	4,499,267	1,470,643
5.1 Commercial multiple peril (non-liability portion)	3,925,701	4,236,604		1,961,965	1,324,531	1,168,961	946,792	32,068	17,361	35,635	421,195	138,665
5.2 Commercial multiple peril (liability portion)	979,082	1,048,945		485,886	2,154,247	3,236,399	1,953,898	54,922	68,440	128,931	105,428	32,002
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	656,986	690,511		307,430	189,736	206,581	40,471	4,375	4,173	1,554	76,859	23,777
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	77	79		28							7	3
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						8,346	465,690		567	31,614		
17.1 Other Liability - occurrence	109,236	123,788		49,226	27,923	(600)	99,094		(4,469)	1,635	17,783	3,362
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,824	6,630		3,276		(2,812)	9,233	530	49,220	52,045	580	224
19.1 Private passenger auto no-fault (personal injury protection)					163,044	1,202,640	7,741,735	6,225	(420,195)	367,751		
19.2 Other private passenger auto liability	38,439,654	39,520,202		9,155,762	29,269,548	24,917,442	32,446,581	1,382,600	(216,441)	3,723,812	4,547,349	1,433,728
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	6,092,503	6,132,172		3,062,565	3,825,902	6,784,528	12,060,165	301,710	848,098	1,811,839	630,962	209,348
21.1 Private passenger auto physical damage	46,023,502	46,561,510		11,198,014	15,330,251	14,670,612	1,245,675	39,629	20,475	41,657	5,429,551	1,706,916
21.2 Commercial auto physical damage	1,552,041	1,607,702		762,243	1,289,445	1,459,236	276,265	10,251	11,767	5,434	140,116	51,836
22. Aircraft (all perils)												
23. Fidelity	100	138		38		2	41				9	3
24. Surety												
26. Burglary and theft					8,250	8,250						
27. Boiler and machinery	108,226	113,868		54,091		(22,308)	7,178		(714)	204	9,639	3,568
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	32,109	33,443		16,226							3,770	1,247
35. TOTALS (a)	141,494,228	144,585,024		50,137,377	67,130,086	79,446,505	75,440,367	2,123,636	612,856	6,660,622	16,726,378	5,245,381
DETAILS OF WRITE-INS												
3401. Identity theft	32,109	33,443		16,226							3,770	1,247
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	32,109	33,443		16,226							3,770	1,247

(a) Finance and service charges not included in Lines 1 to 35 $ 1,736,638

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	35	85		31								
2.2 Multiple peril crop												
2.3 Federal flood	26,429	36,779		13,046							6,739	1,253
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	828,217	803,119		438,659	805,038	857,571	315,282	8,062	24,840	30,340	89,999	25,359
5.1 Commercial multiple peril (non-liability portion)	48,219	53,776		24,772	19,602	13,750	16,428	243	(304)	666	5,273	1,290
5.2 Commercial multiple peril (liability portion)	21,429	25,781		10,140		(341)	7,339		(95)	2,045	2,154	543
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	130,381	128,785		57,825	49,349	65,935	26,425	1,280	2,661	2,192	19,283	4,600
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake		1										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(1,040)	1,233		(71)	84		
17.1 Other Liability - occurrence	27,958	28,679		12,554		(1,851)	2,309		(128)	38	5,113	1,278
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					95,674	135,176	1,204,613	111,024	37,761	561,111		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,401,800	3,314,216		850,443	1,779,487	1,982,003	2,385,114	133,536	81,025	248,932	379,455	105,113
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	128,073	125,915		59,838	64,266	61,375	56,212		(1,643)	7,585	19,721	3,804
21.1 Private passenger auto physical damage	4,740,046	4,645,106		1,210,768	2,815,253	2,732,160	169,737	3,863	1,419	3,404	528,827	147,102
21.2 Commercial auto physical damage	112,669	109,004		53,373	66,393	72,289	4,585		109	133	9,307	2,623
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	1,320	1,755		665							89	30
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	9,466,576	9,272,999		2,732,113	5,695,062	5,917,028	4,189,279	258,007	145,574	856,529	1,065,960	292,995
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 104,513

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		198				(36)	239		(2)	2		
2.1 Allied lines	1,694	2,007		846							135	39
2.2 Multiple peril crop												
2.3 Federal flood	1,160,197	1,201,697		671,377	1,508,065	1,493,165	20,100				166,095	30,346
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	25,012,660	24,826,069		12,956,930	10,362,533	9,946,233	2,714,487	195,353	151,914	277,501	2,944,904	687,747
5.1 Commercial multiple peril (non-liability portion)	1,952,243	2,030,156		1,002,201	886,742	876,834	662,384	24,932	21,258	39,748	242,401	67,099
5.2 Commercial multiple peril (liability portion)	630,453	655,857		320,756	8,815	339,809	649,636	(143)	3,816	52,506	59,580	12,374
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	430,261	445,336		197,451	100,894	130,163	40,169	765	2,040	1,678	46,828	10,352
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	219	212		61		(924)	9	3,378	3,260	1	20	6
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					20,465	48,420	158,579	20,562	22,104	9,726		
17.1 Other Liability - occurrence	721,970	760,636		346,286	80,000	(14,478)	838,413	635	(4,528)	43,522	68,228	14,170
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,601	4,369		2,661		(1,750,502)	2,933,100	1,638	1,897,748	2,054,911	389	113
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	15,083,202	15,676,789		3,554,555	12,244,931	12,293,013	17,067,672	1,051,471	305,423	2,585,958	1,825,631	438,694
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	14,691,663	14,632,434		1,176,254	3,058,355	10,841,898	13,853,066	180,513	1,314,224	1,999,336	255,400	393,203
21.1 Private passenger auto physical damage	28,666,388	29,410,069		6,882,348	8,645,718	8,615,720	897,398	38,012	30,454	30,060	3,463,813	828,582
21.2 Commercial auto physical damage	2,115,728	2,181,024		463,413	2,010,495	2,013,752	107,374	2,156	688	3,250	79,140	56,845
22. Aircraft (all perils)												
23. Fidelity	341	440		99		34	111				31	9
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	48,277	49,025		24,097	44,033	18,267	15,336		(1,431)	400	4,401	1,349
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	19,777	20,515		9,958							2,369	553
35. TOTALS (a)	90,539,673	91,896,832		27,609,293	38,971,047	44,851,367	39,958,074	1,519,273	3,746,969	7,098,597	9,159,364	2,541,480
DETAILS OF WRITE-INS												
3401. Identity theft	19,777	20,515		9,958							2,369	553
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	19,777	20,515		9,958							2,369	553

(a) Finance and service charges not included in Lines 1 to 35 $ 780,043

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	4,931	5,285		3,322		(288)	80		(4)	1	425	84
2.1 Allied lines	46,047	53,656		26,070	113,026	65,286	7,958		(2,393)	66	4,592	858
2.2 Multiple peril crop												
2.3 Federal flood	47,770,604	49,713,924		26,890,108	6,554,178	(2,134,962)	3,293,817				7,037,935	804,436
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,875,833	3,119,870		1,441,834	1,647,797	1,823,993	326,447	21,179	29,659	23,291	354,759	55,794
5.1 Commercial multiple peril (non-liability portion)	9,020,204	9,667,440		4,476,376	13,791,879	15,094,358	5,673,413	18,510	41,003	178,533	913,444	163,657
5.2 Commercial multiple peril (liability portion)	2,425,312	2,555,600		1,248,482	2,294,310	1,682,946	3,513,429	64,368	(1,969)	556,754	203,204	42,371
6. Mortgage guaranty												
8. Ocean marine	322,679	332,702		145,145	40,461	102,301	96,532		6,144	8,866	40,682	5,661
9. Inland marine	478,721	498,997		243,262	271,496	260,266	67,009	2,444	(9,112)	620	168,597	11,551
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1,121	836		614							97	19
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					14,821	(498,715)	803,142	12,518	(14,928)	64,804		
17.1 Other Liability - occurrence	2,537,377	2,637,207		1,263,454	112,500	832,915	13,276,952	5,268	(180,054)	1,372,169	239,291	40,804
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	62,283	70,514		28,802	129,177	21,611	2,601,393	84,719	81,044	452,569	7,919	1,228
19.1 Private passenger auto no-fault (personal injury protection)	665,689	693,144		153,641	311,471	218,580	192,851	11,907	(8,813)	29,325	81,761	11,908
19.2 Other private passenger auto liability	10,816,095	11,195,236		2,534,363	8,910,116	9,836,654	8,975,595	669,823	469,757	1,288,756	1,307,294	192,203
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	12,927	14,798		5,871		9,837	81,249		354	5,813	12,520	1,478
21.1 Private passenger auto physical damage	16,024,207	16,436,443		3,761,391	6,441,833	6,701,202	643,839	3,146	6,509	17,737	1,965,794	287,223
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity	100	250		63							9	2
24. Surety	420	420					32,022			1,239		
26. Burglary and theft						3	67					
27. Boiler and machinery	450,489	469,031		227,650	185,433	141,687	117,180		(2,333)	3,380	42,184	7,764
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	12,627	13,650		6,312							1,572	248
35. TOTALS (a)	93,527,665	97,479,002		42,456,760	40,818,498	34,157,675	39,702,975	893,882	414,865	4,003,924	12,382,079	1,627,291
DETAILS OF WRITE-INS												
3401. Identity theft	12,627	13,650		6,312							1,572	248
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,627	13,650		6,312							1,572	248

(a) Finance and service charges not included in Lines 1 to 35 $ 655,024

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(177)	725		(6)	6		
2.1 Allied lines	1,721	2,376		907							154	40
2.2 Multiple peril crop												
2.3 Federal flood	142,604	161,938		77,768	313,064	313,064					23,276	3,684
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	8,359,805	8,164,715		4,395,676	4,470,878	4,776,874	2,623,144	74,380	144,223	325,824	1,005,722	214,938
5.1 Commercial multiple peril (non-liability portion)	998,049	1,027,255		519,662	341,886	315,023	385,442	1,900	(1,712)	12,908	104,672	25,247
5.2 Commercial multiple peril (liability portion)	559,098	565,767		283,911	103,445	(72,965)	250,869	4,991	(4,197)	49,433	53,705	14,054
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	331,828	344,433		153,322	78,745	71,190	15,977	64	(1,856)	600	38,908	8,804
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	21	28		6		(269)	51		(34)	6	2	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						1,513	74,377		103	5,049		
17.1 Other Liability - occurrence	75,137	80,696		33,480		2,870	47,176	22	736	2,118	10,569	2,674
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,146	2,663		2,715		1,788	7,164		498	1,996	428	134
19.1 Private passenger auto no-fault (personal injury protection)	564,865	596,218		129,370	127,373	84,479	(97,946)	9,316	(16,877)	42,310	68,541	14,775
19.2 Other private passenger auto liability	7,755,553	8,179,424		1,774,081	3,906,657	3,556,470	4,522,629	168,576	(52,845)	704,933	939,112	205,397
19.3 Commercial auto no-fault (personal injury protection)	241,843	246,021		40,125	111,058	95,913	145,165	4,711	(3,871)	14,052	8,363	6,272
19.4 Other commercial auto liability	7,064,732	7,031,219		1,574,064	3,705,157	3,194,842	7,562,385	182,508	141,955	1,148,349	331,729	176,051
21.1 Private passenger auto physical damage	7,306,777	7,591,144		1,708,031	2,199,864	1,991,424	115,492	3,868	(1,145)	5,078	886,343	191,681
21.2 Commercial auto physical damage	1,551,384	1,512,311		567,660	1,175,327	1,078,897	146,329	162	(4,608)	3,373	98,038	38,570
22. Aircraft (all perils)												
23. Fidelity						(4)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	45,486	45,671		22,461	10,246	10,262	5,927		(194)	165	3,885	1,036
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	10,809	11,549		5,573							1,307	281
35. TOTALS (a)	35,012,857	35,563,428		11,288,810	16,543,701	15,421,192	15,804,908	450,498	200,172	2,316,200	3,574,754	903,638
DETAILS OF WRITE-INS												
3401. Identity theft	10,809	11,549		5,573							1,307	281
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,809	11,549		5,573							1,307	281

(a) Finance and service charges not included in Lines 1 to 35 $ 250,866

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	13	13		12								
2.2 Multiple peril crop												
2.3 Federal flood	374,674	407,037		201,975	119,496	119,496					54,919	13,331
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,278,079	2,331,086		1,249,735	1,036,280	1,077,203	566,124	27,597	42,519	78,866	298,075	52,358
5.1 Commercial multiple peril (non-liability portion)	73,589	80,329		38,460	(932)	(3,299)	18,670		(288)	430	9,263	1,772
5.2 Commercial multiple peril (liability portion)	24,071	25,976		12,572	12,751	7,355	72,238		(1,788)	6,861	3,460	578
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	262,800	261,889		125,892	71,851	65,941	9,630		(515)	719	32,045	6,745
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	166,101	171,485		80,690	288	(36,934)	117,760		(2,451)	5,955	20,181	3,905
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,156	926		749		(200)	1,096		(56)	305	98	24
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	839,679	889,113		193,718	665,037	(338,525)	206,565	18,154	(107,653)	24,097	114,056	20,298
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	214,091	203,012		117,043	18,591	25,014	45,335		377	8,483	23,295	4,903
21.1 Private passenger auto physical damage	2,055,187	2,145,802		485,066	406,314	369,979	46,263	2,431	543	1,226	279,949	48,400
21.2 Commercial auto physical damage	106,672	113,908		54,214	92,582	85,540	9,408		(342)	256	9,158	2,159
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	1,659	1,751		948							128	31
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	3,879	4,082		1,850							518	92
35. TOTALS (a)	6,401,650	6,636,410		2,562,924	2,422,260	1,371,570	1,093,089	48,181	(69,654)	127,198	845,147	154,596
DETAILS OF WRITE-INS												
3401. Identity theft	3,879	4,082		1,850							518	92
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,879	4,082		1,850							518	92

(a) Finance and service charges not included in Lines 1 to 35 $ 89,545

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,002	970		439							87	27
2.1 Allied lines	18,427	34,180		9,299		(86)	989		(5)	8	1,870	649
2.2 Multiple peril crop												
2.3 Federal flood	5,669,149	6,074,427		3,203,479	223,804	230,324	30,100				826,882	149,507
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	49,928,385	49,249,379		26,571,334	16,944,292	17,407,015	5,896,299	280,758	358,876	727,487	5,359,096	1,497,483
5.1 Commercial multiple peril (non-liability portion)	4,798,565	5,000,004		2,366,613	1,008,238	816,188	985,620	20,071	(12,628)	47,780	542,659	153,907
5.2 Commercial multiple peril (liability portion)	1,453,633	1,478,242		731,221	176,924	425,651	1,200,170	23,537	124,199	263,524	155,250	44,900
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,094,791	1,143,816		520,846	302,502	184,776	61,645	7,669	6,976	2,242	114,362	29,087
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	43	38		16							3	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					3,801	(325,022)	881,878	1,505	(17,607)	59,092		
17.1 Other Liability - occurrence	1,709,851	1,758,715		814,712	88,040	239,434	2,710,802	8,233	(4,019)	121,639	144,464	31,955
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,824	7,874		4,025		(4,482)	13,628		(1,248)	3,796	678	213
19.1 Private passenger auto no-fault (personal injury protection)	2,813,928	2,932,534		661,127	1,391,660	1,121,114	669,215	23,350	(20,792)	56,116	311,299	85,568
19.2 Other private passenger auto liability	43,455,607	45,063,223		10,216,589	32,859,604	32,984,012	40,253,629	2,188,433	802,676	6,542,985	4,773,052	1,315,555
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	6,463,445	6,449,259		3,212,134	3,307,626	2,080,521	7,345,732	201,315	(3,644)	1,095,951	606,388	179,218
21.1 Private passenger auto physical damage	74,882,241	76,387,478		18,071,646	22,755,449	21,836,537	796,585	17,399	(8,912)	66,996	8,244,511	2,271,654
21.2 Commercial auto physical damage	2,059,262	2,040,524		942,375	1,472,984	1,528,845	250,544	523	530	5,961	174,757	60,963
22. Aircraft (all perils)												
23. Fidelity	144	162		18		(66)					13	4
24. Surety	360	360										
26. Burglary and theft						24	24					
27. Boiler and machinery	96,773	99,259		46,893	38,339	30,968	98,889		1	4,524	8,131	2,580
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	87,341	91,718		45,214	1,082	1,325	921		31	132	9,465	2,648
35. TOTALS (a)	194,540,772	197,812,164		67,417,980	80,574,345	78,557,080	61,196,671	2,772,793	1,224,433	8,998,233	21,272,967	5,825,921
DETAILS OF WRITE-INS												
3401. Identity theft	87,341	91,718		45,214	1,082	1,325	921		31	132	9,465	2,648
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	87,341	91,718		45,214	1,082	1,325	921		31	132	9,465	2,648

(a) Finance and service charges not included in Lines 1 to 35 $ 1,978,115

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	509	535		233							45	11
2.1 Allied lines	53,229	63,759		24,106	(83)	(159)	505		(3)	4	6,020	1,687
2.2 Multiple peril crop												
2.3 Federal flood	2,490,469	2,554,104		1,497,412	1,233,348	1,703,093	520,876				348,829	53,614
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	28,997,867	29,656,441		15,036,617	21,787,688	21,278,330	8,142,593	310,738	147,631	1,080,359	3,215,273	650,962
5.1 Commercial multiple peril (non-liability portion)	5,720,981	6,100,590		2,893,539	12,072,886	16,544,504	9,213,260	28,490	119,533	293,517	593,788	136,397
5.2 Commercial multiple peril (liability portion)	1,668,812	1,697,442		840,460	1,337,962	10,426,140	21,216,455	27,897	(113,132)	976,074	152,504	35,360
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,115,385	1,166,398		556,228	280,053	274,800	66,136	4,799	2,050	3,208	124,199	26,905
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	2,911	3,062		2,018	(2,256)	(2,256)					254	61
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	150,717	156,256		72,829	1,102,834	3,656,420	9,978,896	1,017,956	728,601	1,333,198	16,160	3,688
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,938	7,797		2,803	68,460	13,607	1,210,076	49,188	43,815	402,467	657	156
19.1 Private passenger auto no-fault (personal injury protection)	3,624,117	3,741,614		847,242	1,862,820	1,765,113	281,169	171,581	28,457	170,591	407,027	79,189
19.2 Other private passenger auto liability	25,644,739	26,393,493		5,962,345	20,762,860	17,664,158	29,253,012	2,520,155	1,190,596	4,714,116	2,876,148	564,606
19.3 Commercial auto no-fault (personal injury protection)	88,698	102,501		45,366	(736)	(10,964)	14,242	(4)	(1,299)	2,730	6,573	1,464
19.4 Other commercial auto liability	28,667,352	27,497,488		4,994,135	10,618,072	25,283,345	40,058,436	611,466	2,610,043	6,050,966	1,138,855	632,427
21.1 Private passenger auto physical damage	36,724,760	37,380,844		8,678,745	10,988,228	11,075,941	1,136,730	37,344	38,406	41,451	4,116,628	803,839
21.2 Commercial auto physical damage	3,818,602	3,744,516		1,192,376	3,130,029	3,252,140	927,344	12,598	3,439	18,787	206,739	81,742
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						(31)						
27. Boiler and machinery	161,532	173,459		78,642	8,852	(10,032)	21,542		(1,709)	534	15,218	3,922
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	138,937,619	140,440,301		42,725,094	85,251,019	112,914,150	122,041,272	4,792,208	4,796,430	15,088,003	13,224,916	3,076,030
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,085,969

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	699	650		320		(4)	376		(2)	3	59	29
2.1 Allied lines	857	876		391							84	37
2.2 Multiple peril crop												
2.3 Federal flood	764,892	852,308		407,829	231,260	248,760	17,500				115,432	31,676
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,885,165	8,216,012		4,147,740	2,228,221	2,548,907	1,987,757	176,261	204,792	203,039	847,723	337,430
5.1 Commercial multiple peril (non-liability portion)	423,934	452,895		212,950	306,323	303,186	107,168	3,797	1,525	6,579	43,343	18,278
5.2 Commercial multiple peril (liability portion)	161,055	167,751		85,330	2,250	(7,459)	118,938		(5,724)	17,742	17,833	6,985
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	264,068	264,487		121,789	32,064	33,883	7,472	140	31	472	29,826	11,816
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	36,818	37,531		16,247		(2,177)	19,984		243	2,326	4,119	1,650
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	778	827		252		105,817	1,614,088	3,253	29,559	1,000,954	65	32
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	6,232,961	6,559,097		1,424,631	2,887,032	2,389,039	4,590,253	200,382	20,188	456,266	697,418	272,682
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	648,572	651,504		229,817	119,280	231,676	545,655	488	17,265	86,390	59,423	28,256
21.1 Private passenger auto physical damage	9,717,100	10,073,665		2,261,161	2,584,419	2,652,919	271,560	3,235	1,995	7,620	1,084,499	422,575
21.2 Commercial auto physical damage	178,480	180,150		81,203	108,727	117,958	16,152		19	349	13,247	6,545
22. Aircraft (all perils)												
23. Fidelity						(3)						
24. Surety												
26. Burglary and theft					1,100	1,100						
27. Boiler and machinery	13,533	13,833		6,963		757	1,592		16	50	1,141	557
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	12,174	12,981		6,491							1,293	514
35. TOTALS (a)	26,341,086	27,484,567		9,003,115	8,500,675	8,624,359	9,298,496	387,555	269,907	1,781,788	2,915,505	1,139,063
DETAILS OF WRITE-INS												
3401. Identity theft	12,174	12,981		6,491							1,293	514
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,174	12,981		6,491							1,293	514

(a) Finance and service charges not included in Lines 1 to 35 $ 288,736

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	909	1,033		297							78	17
2.2 Multiple peril crop												
2.3 Federal flood	410,687	456,054		223,716	83,367	83,367					57,382	8,085
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,712,751	7,699,594		4,107,683	2,483,124	3,051,124	1,620,308	113,959	142,966	201,288	882,436	160,655
5.1 Commercial multiple peril (non-liability portion)	619,389	646,458		300,021	740,512	616,211	197,914	567	(21,010)	9,470	70,972	13,541
5.2 Commercial multiple peril (liability portion)	236,992	244,872		113,929	7,435	59,494	364,210	2,799	6,816	55,031	24,090	4,758
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	7,849,656	7,521,904		523,303	1,177,559	1,410,159	244,681	839	1,188	1,110	4,009,363	153,120
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(1,029)	905		(70)	61		
17.1 Other Liability - occurrence	89,464	92,887		40,525		8,224,284	8,691,738	345,162	340,293	49,824	10,719	2,006
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,057	880		501	4,867,786	1,300,835	16,857,465	2,193,677	363,869	7,239,472	95	21
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,229	3,225		99	247,327	(208,397)	5,544,552	6,484	(445,383)	260,462	73	2,299
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	4,607,401	4,608,199		333,945	2,363,850	3,339,412	7,160,299	113,074	194,225	1,083,764	74,827	90,175
21.1 Private passenger auto physical damage	2,294	2,445		360	(3,200)	2,483	5,742		92	94	195	49
21.2 Commercial auto physical damage	999,092	992,405		178,564	1,249,434	1,173,054	144,777	500	(4,124)	4,018	31,020	19,927
22. Aircraft (all perils)												
23. Fidelity						(10)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	10,569	10,672		4,932	9,297	4,935	4,233		(79)	118	849	188
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	13,512	13,981		7,162							1,521	279
35. TOTALS (a)	22,557,002	22,294,608		5,835,037	13,226,490	19,055,922	40,836,822	2,777,062	578,783	8,904,714	5,163,620	455,118
DETAILS OF WRITE-INS												
3401. Identity theft	13,512	13,981		7,162							1,521	279
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	13,512	13,981		7,162							1,521	279

(a) Finance and service charges not included in Lines 1 to 35 $ 100,990

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(11)	145		(1)	1		
2.1 Allied lines	452	696		135							65	5
2.2 Multiple peril crop												
2.3 Federal flood	166,185	178,437		88,941							70,934	753
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,328,538	1,344,223		701,435	512,780	440,028	167,660	4,435	(423)	12,581	164,056	11,867
5.1 Commercial multiple peril (non-liability portion)	186,380	205,017		88,518	80,408	67,200	31,722	122	(792)	1,474	19,931	1,634
5.2 Commercial multiple peril (liability portion)	47,161	49,806		23,142	10,611	8,068	16,023		(726)	4,440	7,024	491
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	124,524	126,265		57,445	32,905	30,297	4,684		(156)	403	14,859	1,228
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	34,814	36,195		16,149	789	95,411	104,056		6,162	6,511	5,198	515
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	383	370		246		(403)	661		(112)	184	38	3
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	447,240	465,104		98,518	242,326	44,919	151,646	12,344	(26,171)	16,655	56,817	4,865
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	426,907	417,643		117,097	676,559	715,981	158,520	1,511	6,080	26,635	38,715	3,604
21.1 Private passenger auto physical damage	896,725	917,579		210,201	152,594	133,041	19,300		(594)	349	113,201	9,363
21.2 Commercial auto physical damage	198,824	209,355		83,249	73,211	82,034	16,747		1	411	14,540	1,462
22. Aircraft (all perils)												
23. Fidelity						(15)						
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	4,757	5,089		2,195							429	35
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	936	1,003		517							113	8
35. TOTALS (a)	3,863,826	3,956,780		1,487,788	1,782,184	1,616,550	671,164	18,412	(16,732)	69,645	505,920	35,834
DETAILS OF WRITE-INS												
3401. Identity theft	936	1,003		517							113	8
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	936	1,003		517							113	8

(a) Finance and service charges not included in Lines 1 to 35 $ 36,875

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence												
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												415
35. TOTALS (a)												415
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												415
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												415

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence								58,264	66,857	8,593		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						380	2,437		105	7,005		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						380	2,437	58,264	66,962	15,598		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						(216,177)		(17,299)	(20,103)	16,095		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						6,835	117,599	35,568	50,237	72,011		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						(209,342)	117,599	18,269	30,134	88,106		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						(216,177)		(17,299)	(20,103)	16,095		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						6,835	117,599	35,568	50,237	72,011		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						(209,342)	117,599	18,269	30,134	88,106		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	681,577	700,555		343,779	391,835	451,825	187,665	1,238	2,100	5,540	76,093	8,156
2.1 Allied lines	1,464,061	1,633,299		712,917	516,133	398,919	466,683	19,255	14,488	11,976	163,793	29,751
2.2 Multiple peril crop												
2.3 Federal flood	250,602,169	266,371,964		140,934,432	171,468,531	165,468,437	23,457,611				36,658,060	7,499,584
2.4. Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,872,319,457	1,835,979,569		981,978,714	1,191,621,907	1,366,030,361	707,986,888	45,765,949	45,621,444	78,868,561	209,062,586	49,549,340
5.1 Commercial multiple peril (non-liability portion)	141,370,869	149,576,437		70,600,502	101,457,675	114,496,259	65,519,118	1,191,397	762,335	3,318,825	15,609,287	3,312,733
5.2 Commercial multiple peril (liability portion)	44,029,740	46,001,253		22,051,532	27,915,538	17,225,960	91,775,474	4,402,799	1,605,672	13,836,028	4,164,185	894,969
6. Mortgage guaranty												
8. Ocean marine	322,679	332,702		145,145	40,461	102,301	96,532		6,144	8,866	40,682	5,661
9. Inland marine	49,525,815	50,257,291		20,983,084	14,314,523	15,273,150	4,159,183	550,321	531,692	193,062	8,950,085	978,853
10. Financial guaranty												
11. Medical professional liability									(9,787)	9,787		
12. Earthquake	862,476	873,794		450,988	43,789	75,480	39,966	3,418	3,793	1,344	102,844	19,937
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					696,283	(727,963)	29,804,650	480,541	413,724	1,821,211		
17.1 Other Liability - occurrence	84,120,357	84,494,474		42,549,089	73,986,688	21,603,405	383,995,610	7,183,640	4,592,074	42,458,485	9,723,416	1,722,304
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	371,356	397,111		176,409	43,591,450	46,803,460	574,785,533	31,661,709	46,181,901	283,067,314	32,638	4,974
19.1 Private passenger auto no-fault (personal injury protection)	153,147,314	155,130,668		38,776,815	139,828,538	535,269,152	921,646,629	16,996,819	(213,089,830)	51,819,865	16,422,811	4,631,158
19.2 Other private passenger auto liability	941,895,435	971,513,551		236,660,463	692,997,381	633,533,293	990,700,581	55,312,093	19,052,683	146,428,705	109,396,264	29,908,190
19.3 Commercial auto no-fault (personal injury protection)	28,592,284	28,853,462		5,306,575	17,780,604	27,918,842	69,857,940	8,826,172	5,262,276	3,559,003	1,039,577	943,252
19.4 Other commercial auto liability	498,133,625	476,761,234		176,487,312	294,117,762	391,652,860	779,452,630	25,726,805	35,798,407	105,871,217	40,406,950	14,340,744
21.1 Private passenger auto physical damage	1,181,162,910	1,206,341,379		298,448,443	444,967,630	432,287,083	20,758,486	893,866	535,223	1,223,005	134,193,863	33,761,711
21.2 Commercial auto physical damage	106,547,034	104,786,825		41,804,390	81,852,707	78,660,173	8,451,463	429,325	263,159	261,325	8,247,712	2,438,021
22. Aircraft (all perils)												
23. Fidelity	3,750	5,456		1,695		(88)	389				306	54
24. Surety	1,040	1,040					33,775			1,307		
26. Burglary and theft					12,234	11,762	938					
27. Boiler and machinery	3,397,952	3,591,727		1,669,932	882,846	821,414	1,269,476		(14,448)	42,841	310,614	56,134
28. Credit												
29. International												
30. Warranty	18,930,296	11,251,559		24,936,278								
34. Aggregate write-ins for other lines of business	1,537,684	1,599,421		762,795	1,086	551	930		(48)	133	169,579	40,323
35. TOTALS (a)	5,379,019,878	5,396,454,770		2,105,781,288	3,298,485,600	3,847,356,636	4,674,448,153	199,445,349	(52,466,998)	732,808,401	594,771,342	150,145,851
DETAILS OF WRITE-INS												
3401. Identity theft	1,537,684	1,599,421		762,795	1,086	551	930		(48)	133	169,579	38,830
3402. Miscellaneous taxes unassigned												1,493
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,537,684	1,599,421		762,795	1,086	551	930		(48)	133	169,579	40,323

(a) Finance and service charges not included in Lines 1 to 35 $ 50,492,379

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	205,751		130,337	130,337			59,538				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	10,270,569		4,679,193	4,679,193			2,623,515				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	2,785,879		741,118	741,118			1,179,730				
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	2,467,817		1,159,371	1,159,371			606,594				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	4,939,757		1,772,873	1,772,873			1,555,978				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	252,617		8,014	8,014			147,936				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY	IL	4,351,620		349,405	349,405			2,427,808				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY	IL			3	3							
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	IL			3	3							
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	316,489		121,197	121,197			165,431				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	285,674		92,449	92,449			149,976				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	36,035		7,307	7,307			18,888				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	104,364		40,495	40,495			54,313				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	104,758		25,669	25,669			54,332				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA	(4)		1,271	1,271							
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	34,668		9,977	9,977			18,118				
73-0486465	25712	ESURANCE INSURANCE COMPANY	IL	497,302	63	131,446	131,509			145,977				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	1,341,617		388,133	388,133			320,696				
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC	7,110,611	636,987	918,010	1,554,997	29,090	1,490,849	2,136,201				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	121,647		77,841	77,841			206				
0399999. Affiliates - U.S. Non-Pool - Other				35,227,169	637,051	10,654,112	11,291,163	29,090	1,490,849	11,665,237				
0499999. Total - U.S. Non-Pool				35,227,169	637,051	10,654,112	11,291,163	29,090	1,490,849	11,665,237				
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				35,227,169	637,051	10,654,112	11,291,163	29,090	1,490,849	11,665,237				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			5,103	5,103							
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			1,125	1,125							
13-5303710	19399	AIU INSURANCE COMPANY	NY			947	947							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	IL			70	70							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL			318	318							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			131	131							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			68	68							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			47	47							
31-0715697	23469	AMERICAN MODERN HOME INSURANCE COMPANY	OH	48,067		8,347	8,347		7,947	25,424				
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			69	69							
38-0829210	23396	AMERISURE MUTUAL INSURANCE COMPANY	MI			4,370	4,370							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI		1	3,021	3,022							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			3,122	3,122							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			244	244							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			1,897	1,897							
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA			3,860	3,860		7					
63-0202590	22276	BERKSHIRE HATHAWAY SPECIALTY INS CO	NE											
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			831	831							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL			13	13							
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			2,895	2,895							
13-6104559	10669	CHURCH INSURANCE COMPANY	NY			51	51							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE			950	950							
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL			11,996	11,996							
31-0908652	22144	CONSTELLATION REIN COMPANY	NY											
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			9,176	9,176							
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			33,745	33,745							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			7,819	7,819							
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			1,628	1,628							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	CT	9		2,174	2,174		7					
36-1508140	24287	EDISON INSURANCE COMPANY	IL			306	306							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			142	142							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			480	480							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			38	38							
04-2672903	37915	ESSENTIA INSURANCE COMPANY	MO	12,491		1,720	1,720		(2,986)	6,236				
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			2,228	2,228							
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI			5	5							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA			12,087	12,087							
99-0218317	41742	FIRST INSURANCE COMPANY OF HI LIMITED	HI											
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT			8,859	8,859		2					
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT			4	4							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			241	241							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			94	94							
65-0235533	00000	GOVERNMENTAL RISK INSURANCE TRUST	FL			75	75							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	IL			1,124	1,124							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			1,267	1,267							
13-5539046	22136	GREAT AMERICAN INSURANCE COMPANY OF NEW YORK	NY											
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			64	64							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			254	254							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			213	213							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			1,214	1,214							
02-0308052	22527	HOME INSURANCE COMPANY	NH			193	193							
13-5150451	25054	HUDSON INSURANCE COMPANY	DE			584	584							
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE COMPANY	IN			98	98							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			2,520	2,520		4					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PA	IL			1,700	1,700							
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL			158	158							
36-6077839	26077	LANCER INSURANCE COMPANY	IL			60	60							
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE			9,665	9,665							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			8,130	8,130							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI			60	60							
46-0368854	41653	MILBANK INSURANCE COMPANY	IA			129	129							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL			82	82							
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI		(6)		(6)							
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			919	919							
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	OR			373	373							
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			204	204							
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			72	72							
36-2704643	21881	NATIONAL SURETY CORPORATION	IL			123	123							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			1,494	1,494							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			793	793							
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			27	27							
04-1675920	23965	NORFOLK & DEDHAM MUTUAL FIRE INSURANCE COMPANY	MA			8	8							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			1,129	1,129							
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN			1	1							
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			133	133							
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			127	127							
95-1078160	20346	PACIFIC INDEMNITY COMPANY	WI			3	3							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			62	62							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			789	789							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUALTY INSURANCE COMPANY	PA											
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			40	40							
15-0420080	15024	PREFERRED MUTUAL INSURANCE COMPANY	NY			217	217							
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL											
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			29	29							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On 6	Reinsurance On 7	8	9	10	11	12	13	14	15
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			286	286							
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			57	57							
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI		1	31	32		2					
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			51	51							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT	22		1,891	1,891							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	18		45	45							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH			104	104							
94-3231751	35076	STATE COMPENSATION INSURANCE FUND	CA			312	312							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY			141	141							
94-1517098	25534	TIG INSURANCE COMPANY	CA		21	4,188	4,209							
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			917	917							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			4,923	4,923							
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	24		2,497	2,497							
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			5	5							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			24	24							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE			1,306	1,306							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			431	431							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY			1,138	1,138		3					
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH			21	21							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			11,325	11,325							
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			3,975	3,975							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			200	200							
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			51	51							
0999999. Total Other U.S. Unaffiliated Insurers				60,632	17	198,271	198,288		4,987	31,660				
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL											
AA-9991300	00000	ALABAMA INSURANCE UNDERWRITING ASSOCIATION	AL	174		171	171			246				
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	1						1				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	5		37	37			4				
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR			8	8							
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	311		544	544			171				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	13,125		7,357	7,357			10,422				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	5						2				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO	14		12	12			6				
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	11		4	4			5				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	(262)		42	42			6				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	33		2	2			22				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	11		9	9			8				
AA-9991203	00000	DELAWARE FAIR PLAN	DE	8		3	3			4				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	17		1	1			8				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	2						2				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	43		41	41			26				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	5		9	9			3				
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA			13	13			2				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	182		22	22			125				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	41		15	15			25				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID											
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	5,528		4,445	4,445			3,405				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	52		8	8			25				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN	3		5	5			1				
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA	7		8	8			4				
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS	1										
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	82		6	6			26				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	35		21	21			14				
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	(2)		1	1							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	6		24	24			6				
AA-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME	3						1				
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	23		17	17			14				
AA-9991213	00000	MASSACHUSETTS PROPERTY INSURANCE UNDERWRITING ASSOCIATION	MA	94		34	34			63				
AA-9991421	00000	MASSACHUSETTS WORKERS COMPENSATION ASSOCIATION	MA			145	145							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			358	358							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN	68		36	36			43				
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS											
AA-9990014	00000	MISSOURI COMMERCIAL AUTOMOBILE INS PROCEDURE	MO	19		14	14			13				
AA-9991217	00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	MO											
AA-9991217	00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACILITY	MO	6		2	2			3				
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY	(7)		5,254	5,254							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE	1		3	3			1				
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	71		19	19			43				
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	12		1	1			4				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH											
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM	13		2	2			7				
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			72	72							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	251		114	114			102				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	269										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	1,261		1,458	1,458			747				
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	1,290		198	198			742				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH	89		65	65			44				
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	115		24	24			56				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	2		2	2			1				
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR	2		5	5			2				
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	9										
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	97		11	11			47				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	48		78	78			25				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	493		316	316			312				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC											
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	403		57	57			835				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	1		3	3							
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT	5		4	4			2				
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	2						1				
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	50		46	46			19				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	244		89	89			138				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	26		6	6			18				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	5						2				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	6		3	3			3				
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	4						2				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	13		3	3			5				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI	5		3	3			3				
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY	1						1				
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				24,434		21,253	21,253			17,869				
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		754	914	1,668							
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			1,306	1,306							
AA-9995063	00000	IAGM CORPORATION	NY			187	187							
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY			797	797							
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY			2	2							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			228	228							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools					754	3,434	4,187							
1299999. Total - Pools and Associations				24,434	754	24,687	25,441			17,869				
AA-1120290	00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GBR		(37)	2	(34)							
AA-1120089	00000	CATALINA WORTHING INSURANCE LIMITED	GBR			42	42							
AA-1120810	00000	CHUBB EUROPEAN GROUP LIMITED	CHE			1,502	1,502							
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GBR			72	72							
AA-1121274	00000	DIRECT LINES INSURANCE COMPANY PLC	GBR			311	311							
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR			7	7							
AA-1560300	00000	ECONOMICAL MUTUAL INSURANCE COMPANY	CAN			1,910	1,910							
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR		1	27	27							
AA-1121401	00000	GUILDHALL INSURANCE COMPANY LIMITED	GBR			19	19							
00-0000000	00000	H. S. WEAVERS (UNDRWRTNG) AGENCIES LIMITED	GBR											
AA-1561037	00000	INSURANCE CORPORATION OF BRITISH COLUMBIA	CAN			1	1							
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN			33	33							
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN											
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR			39	39							
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR											
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			132	132							
AA-1560542	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN			111	111							
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR			20	20							
AA-1810007	00000	R&Q INSURANCE (MALTA) LIMITED	MLT			1	1							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CAN			196	196							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GBR			33	33							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN											
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN											
AA-3190186	00000	WHITE ROCK INSURANCE (SAC) LIMITED	BMU	83,636		3,514	3,514		27,895	4,390				
1399999. Total Other Non-U.S. Insurers				83,636	(36)	7,975	7,939		27,895	4,390				
9999999 Totals				35,395,871	637,785	10,885,045	11,522,830	29,090	1,523,731	11,719,155				

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																			
0899999. Total Authorized - Affiliates																			
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY																1
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA																
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			25	21	255	267	283	65			916				916	
25-1118791	19402	AIG PROPERTY CASUALTY COMPANY	IL			28	25	794	366	1,153	265			2,631				2,631	
94-6078058	21911	ALLIANZ REINSURANCE AMERICA INC	CA			4	2	260	208	34	8			515				515	
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN			4	4	6	2	1				17				17	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			19	14	351	233	371	85			1,074				1,074	
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			20	13	528	193	757	140			1,651				1,651	2
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			6		33	55	120	25			239				239	
06-1430254	10348	ARCH REINSURANCE COMPANY	DE		37							11		11				11	
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			5		325	47	487	111			975				975	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			123	109	803	763	399	92			2,289				2,289	6
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI																
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			132	116	1,159	485	798	115			2,805				2,805	6
13-3531373	10006	CERITY INSURANCE COMPANY	NY			13	10	322	204	322	74			945				945	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH		562	64	19	134	8	973	235			1,434		123		1,311	
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	TX			2		14		18	4			37				37	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			5	9	62	3,228	213	49			3,566				3,566	10
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			79	49	1,244	649	1,760	404			4,186				4,186	2
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			6	3	311	66	582	73			1,040				1,040	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			310	196	4,026	2,058	3,416	644			10,650				10,650	2
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			(2)	5	160	108	315	62			648				648	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL			150	86	1,397	326	290	67			2,315				2,315	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		6,656	1,151	319	3,675	324	15,614	3,637			24,720		1,107		23,613	
39-1092844	24961	EVERSPAN FINANCIAL GUARANTEE CORP	WI					128		29	7			163				163	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			82	45	4,676	3,088	2,645	512			11,047				11,047	21
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI																
13-2915260	34339	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	RI			1		1,371	694	626	144			2,836				2,836	26
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA			1	1	3	4	1				9				9	1
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT			15	12	219	206	259	59			771				771	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	NE			5	3	289	103	124	28			553				553	3
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			217	160	2,658	2,146	165	38			5,384				5,384	2
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			29	20	305	270	123	28			774				774	1
13-5617450	11231	GENERALI US BRANCH	NY			9	3	147	33	6	1			199				199	29
13-5009848	21032	GLOBAL REINSURANCE CORPORATION OF AMERICA	NY							43	10			53				53	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			87	32	442	452	617	117			1,747				1,747	1
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					11	8	15	4			38				38	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			20	8	55	35	70	16			204				204	3
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		5,764	175		406	8	24	5	2,858	1,729	5,206		352		4,854	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			1	1	11	10	16	4			44				44	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			7		2		3				12				12	
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX		476	24	7	42		374	88			534		21		513	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA							24	5			29				29	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					12	4	18	4			38				38	
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY																
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			13	11	146	101	185	42			498				498	13
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN					91	109					199				199	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ																
06-1481194	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE		21														
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL			1	1	3	5	2				11				11	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			2	2	38	27	51	12			133				133	
13-2725441	26298	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	RI			36	32	51	85	33	7			244				244	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			6	7	143	15	273	29			473				473	
22-3818012	20362	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	NY							1				1				1	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY																
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE			9	8	16	22	8	2			64				64	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH					18	13	25	6			63				63	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI			6	1	100						107				107	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		3,388	688	292	4,417	855	6,702	1,593			14,546		814		13,733	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK																
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			34	20	321	135	655	150			1,315				1,315	
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			32	29	934	644	1,131	260			3,029				3,029	1
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							3	1			4				4	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			20	18	483	397	731	167			1,818				1,818	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH			7	4	108		5	1			125				125	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			20	15	620	184	506	116			1,461				1,461	9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			18		67	7	128	13			233				233	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			483	400	5,409	4,621	6,482	1,404			18,800				18,800	13
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ							2				3				3	1
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN							1				1				1	
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		1,237	137	42	273		2,003	496			2,952		295		2,657	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			(20)		35	4	67	7			92				92	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			2	2	123	32	219	26			404				404	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			10	3	205	93	24	5			341				341	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			3	10	621	459	63	15			1,171				1,171	
13-1188550	15059	PUBLIC SERVICE INSURANCE COMPANY	IL																
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		339	64	17	164	62	918	218			1,443		62		1,381	1
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			2,956	510	2,312	4,767	3,406	782			14,733				14,733	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY			(2)	5	4		8	1			17				17	1
52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD		(2)	88		562		426				1,076				1,076	
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ					7	1	13	1			22				22	
37-0915434	13056	RLI INSURANCE COMPANY	IL					191		59	14			264				264	
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			1	1	36	26	50	12			125				125	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		627	535	346	3,152	1,745	3,361	769			9,908		95		9,813	
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			3	1	3		6	1			15				15	
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			21	10	533	198	734	137			1,633				1,633	

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Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	NY			138	119	748	383	923	212			2,524				2,524	3
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY			8	4	163	71	98	22			366				366	
04-1027270	20613	SPARTA INSURANCE COMPANY	CT																
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			12	9	140	139	7	2			309				309	
22-3590451	40045	STARNET INSURANCE COMPANY	IA			8	2	2		4				17				17	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			263	148	1,897	992	1,269	291			4,859				4,859	10
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					17	8	24	5			55				55	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY																
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		15,843	2,198	701	11,775	2,237	25,365	5,648			47,924		3,326		44,598	2
94-1517098	25534	TIG INSURANCE COMPANY	CA			1,082	723	15,678	8,160	10,361	2,122			38,126				38,126	1
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			72	60	832	713	1,129	259			3,065				3,065	3
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY			11	(8)	311	113	331	49			808				808	
31-4423946	10952	TRANSAMERICA CASUALTY INSURANCE COMPANY	IA			45	29	290	238	129	29			760				760	2
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		4,595	880	310	2,998	876	12,244	2,905			20,213		843		19,370	3
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			9	8	360	248	497	114			1,235				1,235	3
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			138	151	1,215	560	1,175	202			3,442				3,442	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			7	7	147	117	193	44			515				515	1
91-6027360	25747	UNIGARD INSURANCE COMPANY	WI																
47-0547953	25844	UNION INSURANCE COMPANY	IA			10	9	168	105	288	66			646				646	3
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA			1	1	1						3				3	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE																
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT					1	1					3				3	
13-3088732	40517	WCF NATIONAL INSURANCE COMPANY	UT					39	30					69				69	1
13-2668999	20931	WELLFLEET NEW YORK INSURANCE COMPANY	NY							11	2			13				13	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN			1	1	8	8	9	2			27				27	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			235	132	43,649	2,119	20,918	2,342			69,396				69,396	5
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC																
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			253	205	1,760	1,166	514	118			4,016				4,016	1
94-1590201	26220	YOSEMITE INSURANCE COMPANY	OK			2	1	23	16	19	4			64				64	57
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			4	3	36	37	43	10			133				133	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					39,543	13,365	5,696	130,079	49,598	136,921	27,962	2,870	1,729	368,220		7,039		361,181	253
AA-9991161	00000	COMMONWEALTH AUTOMOTIVE REINSURERS	MA					52	2	391	51			496				496	
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		111	30	1	152				58		241		28		213	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		33	505						18		523		8		515	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE FUND	KY		9							5		5		2		3	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		359	12,120	22	138,741		26,831				177,715				177,715	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			884		129						1,014				1,014	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		250,602			2,073		21,385		140,934		164,392				164,392	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH																
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ			3,604		356,514						360,118				360,118	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		2,105	100		1,715	190	360	51	730		3,147		187		2,960	
AA-9991503	00000	OHIO MINE SUBSIDENCE FUND	OH		8							4		4		2		2	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE FUND	WV		34	79						18		97		8		89	
1099999. Total Authorized - Pools - Mandatory Pools					253,261	17,322	24	499,376	192	48,967	103	141,768		707,752		235		707,517	
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU		1,810	272	82	523		4,083	998			5,958		377		5,581	
AA-1120337	00000	ASPEN INSURANCE (UK) LIMITED	GBR		22														
AA-3194139	00000	AXIS SPECIALTY LIMITED	BMU		2,245	497	148	943		7,509	1,793			10,889		431		10,458	
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU		3,060	116	54	375		1,221	389			2,155		1,569		586	

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Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1340125	00000	HANNOVER RUECK SE	DEU		699	46	18	182	32	283	94			655		254		402	10
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		1,043	101	29	187		1,543	367			2,227		107		2,120	
AA-1122000	00000	LLOYDS OF LONDON	GBR			3,528	2,230	47,242	32,284	49,634	11,237			146,156				146,156	126
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GBR		162	21	6	37		334	79			477		19		458	
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR		480	92	28	179		1,374	338			2,011		88		1,923	
AA-1120085	00000	LLOYDS SYNDICATE NUMBER 1274	GBR		13														
AA-1127301	00000	LLOYDS SYNDICATE NUMBER 1301	GBR		137	24	7	42		374	88			534		21		513	
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GBR		56						35	17		53				53	
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR		926	179	54	344		2,704	659			3,941		123		3,818	
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GBR		1,170	389	115	728		5,919	1,422			8,572		272		8,300	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR		1,093	176	54	351		2,578	646			3,806		264		3,542	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GBR		1,372	242	76	489		3,568	902			5,277		279		4,998	
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GBR		305	50	15	93		764	182			1,104		57		1,047	
AA-1128987	00000	LLOYDS SYNDICATE NUMBER 2987	GBR		2,217	415	124	792		6,257	1,530			9,119		437		8,681	
AA-1129000	00000	LLOYDS SYNDICATE NUMBER 3000	GBR		357											190		(190)	
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GBR		672	71	21	131		1,067	260			1,549		128		1,421	
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR		115	18	5	35		273	68			400		33		367	
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU		4,174	563	172	1,108		8,363	2,077			12,283		919		11,365	
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			189	173	4,162	2,690	3,171	718			11,103				11,103	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU		5,667	921	276	1,764		13,837	3,362			20,161		1,185		18,977	
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU		6,173	204	92	645		2,122	704			3,767		2,937		829	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR			2	6	78	9	76	16			188				188	78
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU		5,343	889	266	1,701		13,384	3,286			19,526		1,004		18,522	
1299999. Total Authorized - Other Non-U.S. Insurers					39,313	9,008	4,051	62,133	35,015	130,438	31,250	17		271,913		10,695		261,217	214
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					332,117	39,696	9,770	691,588	84,805	316,326	59,316	144,655	1,729	1,347,884		17,969		1,329,915	467
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
98-1050737	00000	NATIONAL GENERAL RE LTD	BMU		2,657,883	172,316		104,214		230,119	23,668	718,530		1,248,847		747,384	80,247	421,215	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					2,657,883	172,316		104,214		230,119	23,668	718,530		1,248,847		747,384	80,247	421,215	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					2,657,883	172,316		104,214		230,119	23,668	718,530		1,248,847		747,384	80,247	421,215	
2299999. Total Unauthorized - Affiliates					2,657,883	172,316		104,214		230,119	23,668	718,530		1,248,847		747,384	80,247	421,215	
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE	4						10	2			12				12	
46-5173660	15876	ALEKA INSURANCE INC	HI		53,406	6,363	563	84,008		37,512				128,446		4,376		124,070	100,837
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	4		1	1	12	8	15	3			40				40	
31-0199720	10154	AMERICAN DRUGGISTS INSURANCE COMPANY	OH	4						15	4			19				19	
04-1028440	19569	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY	MA	4															
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	4		2	(1)	69	7	131	14			221				221	2
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA	4		397								397				397	
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	NJ	4						2				3				3	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	MS	4										1				1	
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	4		31	25	109	131	38	9			342				342	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	4		8	1	27	3	51	5			95				95	
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			2		50						51				51	
61-0654823	10987	DELTA AMERICA RE INSURANCE COMPANY	KY	4										1				1	
23-2153760	39675	EXCALIBUR REINSURANCE CORPORATION	PA	4		58								58				58	

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Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4						6	1			7				7	
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	4		325	21	(34)	(4)	(314)	(25)			(32)				(32)	57
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY	4															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	4		37				(2)				34				34	
02-0308052	22527	HOME INSURANCE COMPANY	NH	4															
13-3077651	40223	ICM INSURANCE COMPANY	NY	4															
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL	4															
47-6025666	23264	INLAND INSURANCE COMPANY	NE	4			1	9	10	10	2			31				31	1
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	4		839				(73)	(6)			761				761	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	4		1	1	1						3				3	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	4		317								317				317	
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	DE	4															
83-4075549	16660	NATIONAL LEGACY INSURANCE COMPANY	OK	4				15	11	20	5			51				51	
42-0791985	21768	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT	4															
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	4															
46-3590210	15615	PACIFIC VALLEY INSURANCE COMPANY, INC	HI		33,525	1,092	40	19,860		13,787				34,779		3,743		31,036	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	4		37								37				37	
34-1532771	15156	SHELBY INSURANCE COMPANY	TX	4		9								9				9	
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY	4				2	20	1				24				24	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH	4															
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT	4						3	1			3				3	
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	4		4,034				(1)				4,034				4,034	
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	4		286								286				286	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					86,930	13,840	651	104,126	186	51,212	16			170,032		8,119		161,913	100,896
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY	4		1		20		37	9			67				67	
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	4		43	37	457	555	1,352	310			2,753				2,753	10
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY			21								21				21	
AA-9995085	00000	FORTRESS REINSURANCE INC.	NC	4						10	2			12				12	
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY	4				2	20	1				24				24	
2599999. Total Unauthorized - Pools - Voluntary Pools						64	37	480	575	1,400	321			2,877				2,877	10
AA-1240006	00000	AG INSURANCE	BEL	4		4	1	11	6	3	1			26				26	
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR	4		1		56	6	86	20			168				168	
AA-1120841	00000	AIG EUROPE LIMITED	GBR	4		1								1				1	
AA-1580076	00000	AIG GENERAL INSURANCE COMPANY LIMITED	JPN	4		58	29	981	407	886	132			2,495				2,495	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	4		180	128	1,906	1,254	2,176	484			6,128				6,128	3
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	4		7	5	105	79	131	30			357				357	
AA-1240011	00000	ALLIANZ BENELUX	BEL	4		47	18	968	347	676	111			2,167				2,167	1
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	4		4	2	49	36	53	12			157				157	74
AA-1320029	00000	ALLIANZ FRANCE SA	FRA	4				1		1				2				2	
AA-1344102	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU		3,870	605	182	1,160		9,091	2,185			13,224		839		12,384	
AA-1320013	00000	ALLIANZ IARD	FRA	4		7	5	35	74	36	8			165				165	105
AA-1120445	00000	ALLIANZ INSURANCE PLC	GBR	4															

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1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BMU		1,200	180	54	345		2,709	661			3,949		199		3,750	
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU	4															
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	4		7	4	116	74	122	28			351				351	
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AUS	4															
AA-1860050	00000	ANADOLU SIGORTA	TUR	4		4	3	54	44	61	14			180				180	104
AA-3194126	00000	ARCH REINS LIMITED	BMU		7,461	1,150	346	2,214		17,213	4,206			25,129		1,648		23,480	
AA-3190932	00000	ARGO RE	BMU		1,139	30	14	96		315	91			546		218		328	
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4															
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA	4		1	1	69	60	16	3			151				151	
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE	4															
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS	4		2		2		1				5				5	19
AA-1380080	00000	AVERO SCHADEVERZEKERING BENELUX N.V.	NLD	4															
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN	4				4		4	1			10				10	
AA-1244102	00000	AXA BELGIUM	BEL	4		104	70	1,790	820	2,767	432			5,982				5,982	
AA-1121220	00000	AXA INSURANCE UK PLC	GBR	4															
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE	4		92	26	1,019	442	1,255	288			3,121				3,121	91
AA-1320030	00000	AZUR ASSURANCES IARD	FRA	4															
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY	4															
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CHE	4															
AA-3191105	00000	BAYSIDE REINS COMPANY LIMITED	BMU	4						6	1			8				8	
AA-3191004	00000	BISON INSURANCE COMPANY	BMU	4		20	16	331	186	228	52			834				834	
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU	4															8
AA-1720007	00000	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED	FIN	4		1								1				1	
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR	4				33	11	15	3			63				63	34
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU	4				2		9	2			13				13	
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	ARG	4															
AA-1120146	00000	CATALINA LONDON LIMITED	GBR	4		54	32	278	48	604	139			1,156				1,156	
AA-1120089	00000	CATALINA WORTHING INSURANCE LIMITED	GBR	4		203	152	4,162	3,131	3,940	886			12,473				12,473	1
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZAF	4										1				1	
AA-1121065	00000	CGU BONUS LIMITED	GBR	4															
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS	4				6	4	10	2			24				24	
AA-1780116	00000	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	IRL		68	11	3	18		164	39			235		9		226	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU	4				1		1				2				2	1
AA-9240012	00000	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	CHN	4		6	7	143	15	273	29			473				473	199
AA-3190770	00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU		1,562	75	35	244		792	258			1,405		859		545	
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TWN	4															
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BRA	4															
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	4		11	1	(11)	(1)	(125)	(10)			(135)	12			(135)	
AA-1930130	00000	CIC INSURANCE LTD.	AUS	4		6								6				6	
AA-1320035	00000	COLISEE RE	FRA	4		8	2	1	3	1				15				15	2
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR	4				28	32	6	1			67				67	59
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA	4		1	1	2		1				5				5	
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CHE	4															
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR	4		81	62	712	511	623	143			2,132				2,132	
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU	4				2		5	1			9				9	6

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR	4		2	2	7	15	5	1			31				31	
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GBR	4															
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		2,195	118	56	392		1,258	424			2,247		1,021		1,226	
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	4		5	3	69	52	88	20			236				236	
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK	4															
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR			1		48						50				50	
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	4		2	2	54	38	75	17			188				188	12
AA-3191289	00000	FIDELIS INSURANCE BERMUDA LIMITED	BMU		2,683	416	124	791		6,288	1,526			9,145		390		8,755	
AA-1120175	00000	FIDELIS UNDERWRITING LTD	GBR		145	24	7	42		374	88			534		21		513	
AA-1440004	00000	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)	SWE	4															
AA-1320135	00000	GAN ASSURANCES IARD	FRA	4															
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GBR	4															
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT	4		3	2	34	25	45	10			119				119	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	4		1	1	8	5	13	3			30				30	
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR	4															
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS	4		1	1	22	15	28	6			74				74	
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DEU	4															
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU	4															
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR	4															
AA-1320032	00000	GROUPAMA SA	FRA	4															
AA-1860340	00000	GUNES SIGORTA A.S.	TUR	4		153	97	80	61	101	23			515	245			515	
AA-1340115	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU	4															
AA-3191190	00000	HAMILTON RE LTD	BMU		156	24	7	42		374	88			534		21		513	
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU		1,267	138	40	252		2,095	498			3,022		248		2,774	
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU	4															
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	4		5	4	80	62	100	23			274				274	150
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU	4															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU	4															
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR	4		2,775								2,775				2,775	
AA-0000000	00000	HIH COMPANY LIMITED	AUS	4		(6)								(6)				(6)	
AA-1120525	00000	HISCOX COMPANY LIMITED	GBR	4										1				1	
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		22	(2)								(3)				(3)	
AA-1340087	00000	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	DEU	4															
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MYS	4															
00-0000000	00000	ICS ASSURANCES, S A	FRA	4						1				1				1	
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA	4															2
AA-1122022	00000	INDEMNITY GUARANTEE	GBR	4		1								1				1	
AA-0000000	00000	INSURANCE AUSTRALIA LIMITED	AUS	4				6	4	10	2			24				24	
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IRL	4															
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN	4															
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA	4		12	5	189	20	362	38			626		1		625	
AA-5424101	00000	K B INSURANCE CO LIMITED	KOR	4		4	3	42	27	58	13			147				147	74
AA-1240026	00000	KBC ASSURANCES	BEL	4		62	32	849	459	259	60			1,721				1,721	5
AA-8310006	00000	KELVIN RE LTD	GGY		127	4	2	16		47	13			82		23		59	
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR	4															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	4		95	46	1,387	617	552	127			2,823				2,823	
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4		25	18	417	284	484	111			1,339				1,339	

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Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL	4		1		4	2	6	1			14				14	2
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA	4		1	2	2		3				8				8	5
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN	4				8	8	3				20				20	5
AA-1360165	00000	LA NATIONALE S.P.A.	ITA	4															
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA	4		1		140	160	29	7			337				337	18
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA	4				7	8	1				17				17	
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN	4															
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU	4		1	1	22	14	21	5			64				64	
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE	4															
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	4				4	2	6	1			15				15	1
AA-1860690	00000	LIBERTY SIGORTA A.S.	TUR	4															
AA-3191239	00000	LUMEN RE LIMITED	BMU		846	136	40	256		2,050	489			2,971		193		2,779	
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	ITA	4															5
AA-1320171	00000	MAAF ASSURANCES	FRA	4															
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP	4		4	4	17	4	38	9			75				75	8
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR	4															
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL	4															
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR	4		2	1	2		4				9				9	
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR	4		6	5	96	73	120	28			327				327	177
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR	4															
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR	4		(4)	(1)	1	8	3	1			8				8	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	4		135	90	1,428	1,004	1,739	328			4,724				4,724	2
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA	4		2	2	33	25	46	11			118				118	
AA-1460019	00000	MS AMLIN AG	CHE		1,140	161	48	306		2,424	596			3,535		220		3,315	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	4		38	28	500	308	514	118			1,507				1,507	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		3,140	413	121	770		6,247	1,497			9,048		774		8,274	
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FRA	4															
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	4		7		252	17	156	35			468				468	9
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND	4															
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NLD	4															13
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR	4		1								1				1	
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4		8	5	158	100	165	38			473				473	247
AA-1560542	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN	4		129	86	1,703	739	1,166	231			4,055				4,055	19
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU	4				2		3				6				6	2
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN	4		3	1	2		3				9				9	2
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU	4															
AA-1240163	00000	P & V ASSURANCES SC	BEL	4		3	2	36	27	47	11			125				125	66
AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL	4		58	48	523	452	442	101			1,625				1,625	
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU	4															
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU	4															
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR	4															3
AA-1240051	00000	QBE RE EUROPE NV/SA	BEL		339	59	17	111		899	214			1,300		62		1,238	
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL	4			2	2		4				8				8	

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Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1810007	00000	R&Q INSURANCE (MALTA) LIMITED	MLT	4		11	10	412	131	42	9			614				614	558
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU	4															
AA-3190137	00000	RAMUS INSURANCE COMPANY LIMITED	BMU	4															
AA-2990857	00000	REASEGURADORA DELTA CA	VEN	4															
AA-2990860	00000	REASEGURADORA NACIONAL DE VENEZUELA C.A.	VEN	4										1				1	
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK	4		18								18				18	
AA-5360041	00000	REASURANSI INDONESIA UTAMA (PERSERO)	IDN	4						1				1				1	
AA-1340201	00000	RHEINLAND VERS.-AG	DEU	4		4	2	14	9	3	1			33				33	
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR	4		11	1	2		4	1			20				20	
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN	4															
AA-1720070	00000	SAMPO PLC	FIN	4															
AA-3191213	00000	SANDERS RE	BMU		10,649											(68)		68	
AA-3191403	00000	SANDERS RE II LTD.	BMU		15,584	15,942	3,395	12,219		11,317	4,681			47,554		20		47,534	
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU	4				200	21	383	40			644				644	
AA-1320158	00000	SCOR SE	FRA	4		30	1	1,060	111	2,024	213			3,440				3,440	
AA-1320158	00000	SCOR SE	FRA		1,096	192	59	383		2,834	707			4,175		247		3,928	
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN	4						23	5			29				29	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL	4		3	1	14	9	3	1			31				31	
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP	4				1		2				4				4	2
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	4		2	2	33	25	43	10			115				115	60
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE	4															
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU	4		6	4	46	32	48	11			147				147	
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	4		262	187	4,702	2,278	4,245	838			12,512				12,512	35
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL	4															
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	4		16	5	107	73	139	32			372				372	186
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	4		23	5	312	96	56	13			505				505	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	4		3	1	61	7	53	12			137				137	67
AA-1440100	00000	STOCKHOLM REINSURANCE COMPANY LIMITED	SWE	4															
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	4		11	8	190	109	64	15			397				397	
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	4		9	5	183	122	151	26			495				495	294
AA-1440105	00000	SWEDISH CLUB	SWE	4		4	3	50	40	43	10			151				151	
AA-1370021	00000	SWISS RE EUROPE SA	LUX	4		51	39	628	492	389	86			1,686				1,686	5
AA-5324100	00000	TAIPING REINSURANCE COMPANY LIMITED.	HKG		14														
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	4															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN	4															
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	4		8	6	158	96	163	37			468				468	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	4		8	6	90	65	56	13			237				237	3
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL	4															
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU	4															
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE	4				2		5				8				8	4
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU	4															
AA-1780054	00000	UNIPOLRE LIMITED	IRL	4		2		28	6	1				38				38	
AA-1360195	00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	4		5	5	94	43	122	14			282				282	169
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT	4				4	2	6	1			15				15	7
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GBR	4															
AA-3191388	00000	VERMEER REISNURANCE LTD	BMU		504														

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Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	4		6	4	98	79	55	13			255				255	
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR	4															
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT	4															
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU	4				2		4				7				7	2
AA-3191315	00000	XL BERMUDA LIMITED	BMU		2,338	504	100	1,766		5,719	1,215			9,305		514		8,791	
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	4		3	1	45	9	2				60				60	
AA-1460190	00000	ZURICH VERS.GES. AG	CHE	4															
2699999. Total Unauthorized - Other Non-U.S. Insurers					57,543	25,125	6,005	51,049	16,083	100,917	25,077			224,256	256	7,461		216,796	2,929
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					2,802,356	211,345	6,693	259,869	16,845	383,648	49,082	718,530		1,646,012	256	762,963	80,247	802,801	103,835
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
CR-3190770	00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU		2,187	511	142	887		7,971	1,879			11,390				11,390	
CR-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU		4,285	887	246	1,540		13,838	3,262			19,773				19,773	
CR-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		3,074	751	208	1,303		11,708	2,760			16,730				16,730	
CR-1340125	00000	HANNOVER RUECK SE	DEU		947	313	87	543		4,882	1,151			6,977				6,977	
CR-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		823	77	23	142		1,103	274			1,618		147		1,472	
CR-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU		8,642	1,510	419	2,621		23,553	5,552			33,655				33,655	
4099999. Total Certified - Other Non-U.S. Insurers					19,957	4,050	1,124	7,036		63,055	14,878			90,143		147		89,996	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					19,957	4,050	1,124	7,036		63,055	14,878			90,143		147		89,996	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																			
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					3,154,430	255,090	17,588	958,493	101,649	763,029	123,276	863,184	1,729	3,084,038	256	781,079	80,247	2,222,712	104,302
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals					3,154,430	255,090	17,588	958,493	101,649	763,029	123,276	863,184	1,729	3,084,038	256	781,079	80,247	2,222,712	104,302

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
0899999. Total Authorized - Affiliates				XXX											XXX		
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY														3		
95-2371728	ACE AMERICAN INSURANCE COMPANY														1		
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY						916		915	1,098		1,098		1,098	1		40
25-1118791	AIG PROPERTY CASUALTY COMPANY						2,631		2,631	3,158		3,157		3,157	3		152
94-6078058	ALLIANZ REINSURANCE AMERICA INC						515		515	618		618		618	2		25
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY						17		17	21		21		21	3		1
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA						1,074		1,074	1,288		1,288		1,288	3		62
13-5124990	AMERICAN HOME ASSURANCE COMPANY					2	1,649		1,651	1,981	2	1,979		1,979	3		95
35-0145400	AMERICAN STATES INSURANCE COMPANY						239	48	191	229		229		229	3		11
06-1430254	ARCH REINSURANCE COMPANY						11		11	14		14		14	2		1
94-1390273	ARGONAUT INSURANCE COMPANY						974	195	780	936		935		935	4		50
13-5358230	ARROWOOD INDEMNITY COMPANY					6	2,282		2,288	2,746	6	2,740		2,740	6		384
38-0315280	AUTO-OWNERS INSURANCE COMPANY														1		
06-6105395	CENTURY INDEMNITY COMPANY					6	2,799	560	2,245	2,694	6	2,688		2,688	6		376
13-3531373	CERITY INSURANCE COMPANY						945		945	1,134		1,134		1,134	6		159
31-0542366	CINCINNATI INSURANCE COMPANY					123	1,310		1,434	1,720	123	1,597		1,597	2		65
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY						37	7	30	36		36		36	6		5
36-2114545	CONTINENTAL CASUALTY COMPANY					10	3,556	711	2,854	3,425	10	3,415		3,415	3		164
13-5010440	CONTINENTAL INSURANCE COMPANY					2	4,184	5	4,181	5,017	2	5,015		5,015	3		241
38-2145898	DORINCO REINSURANCE COMPANY						1,040		1,040	1,248		1,248		1,248	3		60
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU					2	10,648	16	10,634	12,760	2	12,759		12,759	3		612
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY						648		648	778		778		778	3		37
36-2950161	EVANSTON INSURANCE COMPANY						2,315	1	2,314	2,777		2,777		2,777	3		133
22-2005057	EVEREST REINSURANCE COMPANY					1,107	23,613	2	24,718	29,661	1,107	28,554		28,554	2		1,171
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP						163		163	196		196		196	4		10
05-0316605	FACTORY MUTUAL INSURANCE COMPANY					21	11,026	3	11,045	13,254	21	13,232		13,232	2		543
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI														4		
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY					26	2,810		2,836	3,403	26	3,377		3,377	3		162
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA					1	8		9	11	1	10		10	4		1
06-1325038	FINIAL REINSURANCE COMPANY						771		771	925		925		925	4		49
75-1588101	GEICO GENERAL INSURANCE COMPANY					3	549		553	663	3	660		660	1		24
13-2673100	GENERAL REINSURANCE CORPORATION					2	5,382	6	5,378	6,454	2	6,452		6,452	1		232
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY					1	774		774	929	1	928		928	1		33
13-5617450	GENERALI US BRANCH					29	169		198	238	29	209		209	3		10
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA						53		53	64		64		64	6		9
31-0501234	GREAT AMERICAN INSURANCE COMPANY					1	1,747	349	1,398	1,678	1	1,677		1,677	2		69
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY						38	8	31	37		37		37	2		1
13-5129825	HANOVER INSURANCE COMPANY					3	201	40	164	197	3	194		194	3		9
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY					352	4,854	971	4,235	5,082	352	4,731		4,731	1		170
38-0829290	HASTINGS MUTUAL INSURANCE COMPANY						44	9	35	43		42		42	3		2

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY						12	2	10	12		12		12	3		1
74-2195939	HOUSTON CASUALTY COMPANY					21	513		534	641	21	620		620	6		87
23-0723970	INSURANCE COMPANY OF N AMER						29		29	35		35		35	1		1
56-0473714	INTEGON INDEMNITY CORPORATION						38	8	31	37		37		37	2		2
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY														3		
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY					13	484		497	596	13	583		583	3		28
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY						199		199	239		239		239	3		11
36-3347420	MAPRE INSURANCE COMPANY														3		
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY														3		
62-0928337	MERASTAR INSURANCE COMPANY						11		11	14		14		14	3		1
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY						133		133	160		159		159	3		8
13-2725441	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY						244	49	195	234		234		234	3		11
36-1475332	MIDSTATES REINSURANCE CORPORATION						473		473	568		568		568	6		79
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA						1		1	1		1		1	2		
13-3467153	MITSUI SUMITOMO INSURANCE USA INC														2		
04-2482364	MOSAIC INSURANCE COMPANY						64		64	77		77		77	6		11
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY						63	13	51	61		61		61	4		3
38-0855585	MOTORS INSURANCE CORPORATION						107		107	128		128		128	4		7
13-4924125	MUNICH REINSURANCE AMERICA INC					814	13,733	10	14,537	17,444	814	16,631		16,631	2		682
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY														4		
38-0865250	NATIONAL CASUALTY COMPANY						1,315	2	1,314	1,576		1,576		1,576	2		65
47-0355979	NATIONAL INDEMNITY COMPANY					1	3,028	1	3,028	3,634	1	3,633		3,633	1		131
36-2704643	NATIONAL SURETY CORPORATION						4		4	5		5		5	2		
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS						1,817	1	1,817	2,180		2,180		2,180	3		105
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY						125	25	100	120		120		120	2		5
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY					9	1,453	1	1,461	1,753	9	1,744		1,744	2		72
04-2177185	NEW ENGLAND INSURANCE COMPANY						233		233	279		279		279	5		20
06-1053492	NEW ENGLAND REINSURANCE CORPORATION					13	18,786	34	18,766	22,519	13	22,506		22,506	5		1,598
22-1964135	NORTH RIVER INSURANCE COMPANY					1	1		3	3	1	2		2	3		
62-0929818	OAKWOOD INSURANCE COMPANY						1		1	2		2		2	6		
47-0698507	ODYSSEY REINSURANCE COMPANY					295	2,657		2,952	3,542	295	3,247		3,247	3		156
13-3031176	PARTNER REINSURANCE COMPANY OF THE US						92		92	110		110		110	2		5
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY						404		404	484		484		484	3		23
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY						341	1	340	408		408		408	2		17
36-3030511	PRAETORIAN INSURANCE COMPANY						1,171	234	936	1,124		1,124		1,124	3		54
13-1188550	PUBLIC SERVICE INSURANCE COMPANY														6		
23-1641984	QBE REINSURANCE CORPORATION					64	1,380	1	1,443	1,731	64	1,667		1,667	3		80
23-1740414	R&Q REINSURANCE COMPANY						14,733		14,733	17,680		17,680		17,680	6		2,475
13-3028939	RAMPART INSURANCE COMPANY					1	16	3	14	17	1	16		16	6		2
52-1952955	RENAISSANCE REINSURANCE US INC						1,076		1,076	1,291		1,291		1,291	2		53
86-0274508	REPWEST INSURANCE COMPANY						22		22	26		26		26	3		1
37-0915434	RLI INSURANCE COMPANY						264		264	317		317		317	2		13
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA						125	25	100	120		120		120	3		6

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
75-1444207	SCOR REINSURANCE COMPANY					95	9,813	5	9,903	11,884	95	11,788		11,788	2		483
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST						15	3	12	14		14		14	3		1
39-0333950	SENTRY INSURANCE A MUTUAL COMPANY						1,633		1,633	1,959		1,959		1,959	2		80
13-2997499	SIRIUS AMERICA INSURANCE COMPANY					3	2,521	1	2,523	3,028	3	3,025		3,025	4		160
13-2554270	SOMPO AMERICA INSURANCE COMPANY						366		366	439		439		439	2		18
04-1027270	SPARTA INSURANCE COMPANY														6		
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY						309		309	370		370		370	1		13
22-3590451	STARNET INSURANCE COMPANY						17	3	14	16		16		16	2		1
75-1670124	STARR INDEMNITY & LIABILITY COMPANY					10	4,849	970	3,889	4,666	10	4,657		4,657	3		224
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY						55	11	44	53		53		53	1		2
13-3031274	SUECIA INSURANCE COMPANY														6		
13-1675535	SWISS REINSURANCE AMERICA CORPORATION					3,328	44,596	5	47,920	57,504	3,328	54,175		54,175	2		2,221
94-1517098	TIG INSURANCE COMPANY					1	38,125	106	38,020	45,624	1	45,623		45,623	6		6,387
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA					3	3,061	1	3,064	3,677	3	3,673		3,673	3		176
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY						808	162	646	776		776		776	1		28
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY					2	758		760	912	2	910		910	6		127
13-5616275	TRANSATLANTIC REINSURANCE COMPANY					846	19,367	1	20,213	24,255	846	23,409		23,409	2		960
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY					3	1,232	246	989	1,187	3	1,183		1,183	1		43
06-0566050	TRAVELERS INDEMNITY COMPANY					1	3,440	688	2,754	3,305	1	3,303		3,303	1		119
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY					1	514		515	618	1	617		617	1		22
91-6027360	UNIGARD INSURANCE COMPANY														2		
47-0547953	UNION INSURANCE COMPANY					3	643		646	775	3	772		772	2		32
42-0644327	UNITED FIRE & CASUALTY COMPANY						3		3	3		3		3	3		
13-5459190	UNITED STATES FIRE INSURANCE COMPANY														3		
52-0515280	US FIDELITY & GUARANTY COMPANY						3	1	2	3		3		3	1		
13-3088732	WCF NATIONAL INSURANCE COMPANY					1	69		69	83	1	83		83	3		4
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY						13		13	16		16		16	1		1
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY						27		27	33		33		33	2		1
48-0921045	WESTPORT INSURANCE CORPORATION					5	69,391	1	69,395	83,274	5	83,269		83,269	2		3,414
56-1507441	WILSHIRE INSURANCE COMPANY														4		
13-1290712	XL REINSURANCE AMERICA INC					1	4,015		4,015	4,819	1	4,818		4,818	2		198
94-1590201	YOSEMITE INSURANCE COMPANY					57	7	1	63	75	57	18		18	6		3
36-4233459	ZURICH AMERICAN INSURANCE COMPANY						133		133	159		159		159	2		7
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX		7,291	360,929	5,549	362,671	435,205	7,291	427,914		427,914	XXX		25,702
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS						496		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND					28	213		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501	INDIANA MINE SUBSIDENCE FUND					8	515		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND					2	3		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION						177,715		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION						1,014		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM						164,392		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND						360,118		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY					187	2,960		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503	OHIO MINE SUBSIDENCE FUND					2	2		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND					8	89		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX		235	707,517		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	ASPEN BERMUDA LIMITED					377	5,581		5,958	7,149	377	6,772		6,772	6		948
AA-1120337	ASPEN INSURANCE (UK) LIMITED														6		
AA-3194139	AXIS SPECIALTY LIMITED					431	10,458		10,889	13,067	431	12,636		12,636	6		1,769
AA-3194122	DAVINCI REINSURANCE LIMITED					1,569	586		2,155	2,586	1,569	1,017		1,017	6		142
AA-1340125	HANNOVER RUECK SE		86	1035		349	306	1	654	785	263	522	86	436	6	4	61
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED					107	2,120		2,227	2,672	107	2,565		2,565	6		359
AA-1122000	LLOYDS OF LONDON					126	146,030	177	145,978	175,174	126	175,048		175,048	6		24,507
AA-1127084	LLOYDS SYNDICATE NUMBER 1084					19	458		477	572	19	553		553	6		77
AA-1127183	LLOYDS SYNDICATE NUMBER 1183					88	1,923		2,011	2,413	88	2,325		2,325	6		326
AA-1120085	LLOYDS SYNDICATE NUMBER 1274														6		
AA-1127301	LLOYDS SYNDICATE NUMBER 1301					21	513		534	641	21	620		620	6		87
AA-1127414	LLOYDS SYNDICATE NUMBER 1414						53		53	63		63		63	6		9
AA-1120102	LLOYDS SYNDICATE NUMBER 1458					123	3,818		3,941	4,729	123	4,607		4,607	6		645
AA-1120083	LLOYDS SYNDICATE NUMBER 1910					272	8,300		8,572	10,286	272	10,015		10,015	6		1,402
AA-1128001	LLOYDS SYNDICATE NUMBER 2001					264	3,542		3,806	4,568	264	4,304		4,304	6		602
AA-1128003	LLOYDS SYNDICATE NUMBER 2003					279	4,998		5,277	6,333	279	6,054		6,054	6		848
AA-1128010	LLOYDS SYNDICATE NUMBER 2010					57	1,047		1,104	1,325	57	1,268		1,268	6		178
AA-1128987	LLOYDS SYNDICATE NUMBER 2987					437	8,681		9,119	10,942	437	10,505		10,505	6		1,471
AA-1129000	LLOYDS SYNDICATE NUMBER 3000														6		
AA-1126033	LLOYDS SYNDICATE NUMBER 33					128	1,421		1,549	1,859	128	1,731		1,731	6		242
AA-1126435	LLOYDS SYNDICATE NUMBER 435					33	367		400	480	33	447		447	6		63
AA-3190829	MARKEL BERMUDA LIMITED					919	11,365		12,283	14,740	919	13,821		13,821	6		1,935
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED		6,322	1061		6,322	4,781	19	11,085	13,302		13,301	6,322	6,979	6	316	977
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED					1,185	18,977		20,161	24,194	1,185	23,009		23,009	6		3,221
AA-3190339	RENAISSANCE REINSURANCE LIMITED					2,937	829		3,767	4,520	2,937	1,582		1,582	6		222
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED					78	110	22	166	199	78	121		121	6		17
AA-3190870	VALIDUS REINSURANCE LIMITED					1,004	18,522		19,526	23,431	1,004	22,427		22,427	6		3,140
1299999. Total Authorized - Other Non-U.S. Insurers			6,408	XXX		17,127	254,785	219	271,694	326,033	10,719	315,314	6,408	308,905	XXX	320	43,247
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			6,408	XXX		24,653	1,323,231	5,767	634,365	761,238	18,010	743,228	6,408	736,820	XXX	320	68,949
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
98-1050737	NATIONAL GENERAL RE LTD				633,000	1,248,847			1,248,847	1,498,616	827,631	670,985	633,000	37,985	6	31,650	5,318
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	633,000	1,248,847			1,248,847	1,498,616	827,631	670,985	633,000	37,985	XXX	31,650	5,318
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	633,000	1,248,847			1,248,847	1,498,616	827,631	670,985	633,000	37,985	XXX	31,650	5,318
2299999. Total Unauthorized - Affiliates				XXX	633,000	1,248,847			1,248,847	1,498,616	827,631	670,985	633,000	37,985	XXX	31,650	5,318
22-2235730	ADMIRAL INSURANCE COMPANY								12	15		15		15	2		1
46-5173660	ALEKA INSURANCE INC				16,690	121,902	6,544	6,544	121,902	146,283	105,213	41,070	16,690	24,380	6	834	3,413
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY						21	21	19	22		22		22	3		1

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
31-0199720	AMERICAN DRUGGISTS INSURANCE COMPANY								19	23		23		23	6		3
04-1028440	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY														2		
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)		113	1071		76			221	266	2	264	113	151	3	5	7
23-1502700	BEDIVERE INSURANCE COMPANY						398	398							6		
22-2320779	CHUBB CUSTOM INSURANCE COMPANY								3	3		3		3	1		
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY														2		
47-0490411	COLUMBIA CASUALTY COMPANY						296	296	47	56		56		56	3		3
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY						39	39	56	68		68		68	3		3
22-2464174	CRUM & FORSTER INSURANCE COMPANY						51	51							3		
61-0654823	DELTA AMERICA RE INSURANCE COMPANY														6		
23-2153760	EXCALIBUR REINSURANCE CORPORATION						58	58							6		
94-1032958	FREMONT INDEMNITY COMPANY								7	8		8		8	6		1
22-2222789	GUARANTEE INSURANCE COMPANY					57	251	308							6		
14-0727077	GUILDERLAND REINSURANCE COMPANY														6		
74-1296673	HIGHLANDS INSURANCE COMPANY						36	36							6		
02-0308052	HOME INSURANCE COMPANY														6		
13-3077651	ICM INSURANCE COMPANY														6		
36-2759195	ILLINOIS UNION INSURANCE COMPANY														1		
47-6025666	INLAND INSURANCE COMPANY					1	18	18	13	16	1	14		14	3		1
13-5339725	INSURANCE CORP OF NEW YORK						839	839							6		
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY						3	3							3		
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY						317	317							6		
23-0902460	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY														6		
83-4075549	NATIONAL LEGACY INSURANCE COMPANY						26	26	25	30		30		30	6		4
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD														6		
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY														6		
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC				34,512	34,779			34,779	41,735	3,743	37,992	34,512	3,480	6	1,726	487
23-0580680	RELIANCE INSURANCE COMPANY						37	37							6		
34-1532771	SHELBY INSURANCE COMPANY						9	9							6		
AA-9993225	SOUTH PLACE SYNDICATE						23	23	2	2		2		2	6		
75-0784127	TRANSPORT INSURANCE COMPANY														6		
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION								3	4		4		4	6		1
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK						4,034	4,034							6		
63-0598629	VESTA FIRE INSURANCE CORPORATION						286	286							6		
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers			113	XXX	51,202	156,816	13,286	13,343	157,110	188,532	108,958	79,573	51,315	28,258	XXX	2,566	3,926
AA-9995026	CARPENTER MANAGEMENT CORPORATION						21	21	46	55		55		55	3		3
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)					10	1,081	1,091	1,662	1,994	10	1,984		1,984	3		95
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)						21	21							3		
AA-9995085	FORTRESS REINSURANCE INC.								12	14		14		14	3		1
AA-9993217	MAIDEN LANE SYNDICATE INC.						23	23	2	2		2		2	3		
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX		10	1,146	1,156	1,721	2,065	10	2,055		2,055	XXX		99
AA-1240006	AG INSURANCE						22	22	4	5		5		5	6		1
AA-1120255	AGEAS INSURANCE LIMITED						62	62	106	127		127		127	6		18

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120841	AIG EUROPE LIMITED						1	1							6		
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED		1,600	1076		1,476		1	2,494	2,993		2,993	1,600	1,392	6	80	195
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED		2,544	1026		2,547	921	935	5,193	6,232	3	6,228	2,544	3,684	6	127	516
AA-1930610	ALLIANZ AUSTRALIA LIMITED		198	1040		196			356	428		428	198	230	6	10	32
AA-1240011	ALLIANZ BENELUX		1,687	1024		1,381		1	2,167	2,600	1	2,599	1,687	913	6	84	128
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA		15	1033		89	2	2	155	186	74	111	15	96	6	1	14
AA-1320029	ALLIANZ FRANCE SA		2	1087		1			2	3		3	2		6		
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)		22,567	1009		13,224			13,224	15,868	839	15,029	15,029		6	751	
AA-1320013	ALLIANZ IARD					105	15	15	150	180	105	74		74	6		10
AA-1120445	ALLIANZ INSURANCE PLC														6		
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED		5,989	1001		3,949			3,949	4,739	199	4,539	4,539		6	227	
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG														6		
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED						200	200	151	181		181		181	6		25
AA-1930020	AMP GENERAL INSURANCE LIMITED														6		
AA-1860050	ANADOLU SIGORTA					104	1	1	179	215	104	111		111	6		16
AA-3194126	ARCH REINS LIMITED				40,424	25,129			25,129	30,154	1,648	28,506	28,506		6	1,425	
AA-3190932	ARGO RE		2,131	1013		546			546	655	218	437	437		6	22	
AA-1580005	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED		329	1022											6		
AA-1360015	ASSICURAZIONI GENERALI S.P.A.						131	131	20	24		24		24	6		3
AA-1440035	ATERFORSAKRINGS AB LUAP														6		
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED					4			5	7	7				6		
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.														6		
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA						4	4	5	7		7		7	6		1
AA-1244102	AXA BELGIUM		2,655	1052		2,655	128	129	5,853	7,023		7,023	2,655	4,369	6	133	612
AA-1121220	AXA INSURANCE UK PLC														6		
AA-1460185	AXA VERSICHERUNGEN AG		1,253	1065		1,344	234	246	2,875	3,450	91	3,359	1,253	2,106	6	63	295
AA-1320030	AZUR ASSURANCES IARD														6		
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO														6		
AA-1460025	BALOISE INSURANCE COMPANY LIMITED														6		
AA-3191105	BAYSIDE REINS COMPANY LIMITED								8	9		9		9	6		1
AA-3191004	BISON INSURANCE COMPANY						553	553	281	337		337		337	6		47
AA-3190040	BLUEWATER INSURANCE, LIMITED														6		
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED						1	1							6		
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED					34	10	10	52	63	34	28		28	6		4
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED						3	3	11	13		13		13	6		2
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO														6		
AA-1120146	CATALINA LONDON LIMITED		392	1077		392	20	23	1,133	1,359		1,359	392	967	6	20	135
AA-1120089	CATALINA WORTHING INSURANCE LIMITED		6,657	1084		6,658	990	996	11,477	13,772	1	13,771	6,657	7,114	6	333	996
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED								1	1		1		1	6		
AA-1121065	CGU BONUS LIMITED														6		
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.						11	11	12	15		15		15	6		2
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY		403	1015		235			235	282	9	273	273		6	14	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED					1			2	3	1	2		2	6		
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED					171			473	568	199	369		369	6		52

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED		11,967	1002		1,405			1,405	1,686	859	826	826		6	41	
AA-5280020	CHUNGKUO INSURANCE COMPANY LIMITED														6		
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS														6		
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS														6		
AA-1930130	CIC INSURANCE LTD.						6	6							6		
AA-1320035	COLISEE RE					2	12	14	2	2	2				6		
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED					59	1	1	66	79	59	20		20	6		3
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS						4	4	1	2		2		2	6		
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG														6		
AA-1120495	DOMINION INSURANCE COMPANY LIMITED		1,165	1027		1,165	201	203	1,930	2,316		2,316	1,165	1,150	6	58	161
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT					3			9	11	6	5		5	6		1
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED						25	25	6	8		7		7	6		1
AA-1120536	EL PASO INSURANCE COMPANY LIMITED														6		
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED		12,420	1006		2,247			2,247	2,697	1,021	1,676	1,676		6	84	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA		21	1025		21	107	107	129	155		155	21	134	6	1	19
00-0000000	EULER HERMES KREDITFORSIKRING														6		
AA-1120580	EXCESS INSURANCE COMPANY LIMITED						50	50							6		
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.		99	1029		96			188	226	12	214	99	114	6	5	16
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED		14,122	1003		9,145			9,145	10,974	390	10,584	10,584		6	529	
AA-1120175	FIDELIS UNDERWRITING LTD		916	1019		534			534	641	21	620	620		6	31	
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)														6		
AA-1320135	GAN ASSURANCES IARD														6		
AA-1120661	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED														6		
AA-1220027	GENERALI HOLDING VIENNA AG		67	1078		64			119	143		143	67	75	6	3	11
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT		17	1030		14			30	36		36	17	19	6	1	3
AA-1420030	GJENSIDIGE NOR FORSIKRING		5	1031											6		
00-0000000	GORDIAN RUNOFF LIMITED		31	1080		31	9	9	65	78		78	31	47	6	2	7
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.														6		
AA-1340105	GOTHAER VERSICHERUNGSBANK VVAG														6		
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED														6		
AA-1320032	GROUPAMA SA														6		
AA-1860340	GUNES SIGORTA A.S.						391	391	124	149		149		149	6		21
AA-1340115	HAMBURGER INTERNATIONALE RUCK-VERS. AG									1		1		1	6		
AA-3191190	HAMILTON RE LTD		916	1016		534			534	641	21	620	620		6	31	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED		7,117	1004		3,022			3,022	3,626	248	3,378	3,378		6	169	
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG														6		
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED					150	1	2	273	327	150	177		177	6		25
AA-3190080	HEDDINGTON INSURANCE LIMITED														6		
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT														6		
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED						2,775	2,775							6		
AA-0000000	HIH COMPANY LIMITED					(6)									6		
AA-1120525	HISCOX COMPANY LIMITED								1	1		1		1	6		
AA-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED					(3)									6		
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG														6		

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-5480045	HONG LEONG ASSURANCE BERHAD														6		
00-0000000	ICS ASSURANCES, S A								1	1		1		1	6		
00-0000000	IND. CIE D ASS. TOUS RISQUES														6		
AA-1122022	INDEMNITY GUARANTEE						1	1							6		
AA-0000000	INSURANCE AUSTRALIA LIMITED		8	1046		8	3	3	21	25		25	8	16	6		2
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC														6		
AA-1560480	INTACT INSURANCE COMPANY														6		
AA-2230425	IRB BRASIL RESSEGUROS SA		201	1036		201	25	30	596	715	1	714	201	513	6	10	72
AA-5424101	K B INSURANCE CO LIMITED					74	2	2	145	174	74	100		100	6		14
AA-1240026	KBC ASSURANCES		1,392	1083		1,397	5	6	1,715	2,058	5	2,053	1,392	661	6	70	93
AA-8310006	KELVIN RE LTD		250	1018		82			82	99	23	76	76		6	4	
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED														6		
AA-5420050	KOREAN REINSURANCE COMPANY		2,462	1037		2,144		2	2,821	3,385		3,385	2,462	923	6	123	129
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED		692	1038		692	51	52	1,287	1,544		1,544	692	851	6	35	119
AA-1240068	L'ETOILE 1905 S.A.					2	5	5	9	11	2	9		9	6		1
AA-1360067	LA FENICE RIASSICURAZIONI SPA					4			8	9	5	4		4	6		1
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.		15	1044		16			20	24	5	18	15	3	6	1	
AA-1360165	LA NATIONALE S.P.A.														6		
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.		301	1070		301			337	404	18	386	301	85	6	15	12
AA-1320255	LA REUNION FRANCAISE S.A.		15	1050		15			16	20		20	15	5	6	1	1
AA-2991000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.														6		
AA-3190349	LAKEWOOD INSURANCE LIMITED						38	38	25	31		31		31	6		4
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B														6		
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA					1	7	7	8	10	1	9		9	6		1
AA-1860690	LIBERTY SIGORTA A.S.														6		
AA-3191239	LUMEN RE LIMITED		5,334	1014		2,971			2,971	3,566	193	3,373	3,373		6	169	
AA-1360133	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA														6		
AA-1320171	MAAF ASSURANCES														6		
AA-1840610	MAPFRE INDUSTRIAL S.A.		68	1041		29			75	91	8	83	68	15	6	3	2
AA-1120952	MERCANTILE INDEMNITY COMPANY LIMITED														6		
AA-1240125	MERCATOR VERZEKERINGEN NV														6		
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED						5	5	5	6		6		6	6		1
AA-1860620	MILLI REASURANS T.A.S.					177	2	3	325	390	177	213		213	6		30
AA-1120980	MINSTER INSURANCE COMPANY LIMITED														6		
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED						4	4	3	4		4		4	6		1
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED		2,436	1060		2,437	220	229	4,495	5,394	2	5,392	2,436	2,956	6	122	414
AA-0051036	MLC REINSURANCE LIMITED		78	1039		61			118	142		142	78	64	6	4	9
AA-1460019	MS AMLIN AG		7,098	1011		3,535			3,535	4,242	220	4,022	4,022		6	201	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		1,297	1043		874		1	1,506	1,807		1,807	1,297	509	6	65	71
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT		21,121	1010		9,048			9,048	10,857	774	10,083	10,083		6	504	
AA-1320205	MUTUELLE CENTRALE DE REASSURANCE														6		
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED					9	267	268	200	240	9	231		231	6		32
AA-5340660	NEW INDIA ASSURANCE COMPANY LIMITED														6		
AA-1380140	NIEUW ROTTERDAM BEHEER N.V.														6		

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED						1	1							6		
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED					247	24	24	449	539	247	292		292	6		41
AA-1560542	NORTHBRIDGE GENERAL INSURANCE CORPORATION		2,417	1085		2,436	221	230	3,825	4,590	19	4,571	2,417	2,154	6	121	302
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT					2			6	7	2	5		5	6		1
AA-2990725	ORINOCO SEGUROS C.A.					2	4	4	5	6	2	4		4	6		
AA-3190131	OWENS INSURANCE LIMITED														6		
AA-1240163	P & V ASSURANCES SC		72	1049		67			125	150	66	84	72	12	6	4	2
AA-1780078	PARTNER REINSURANCE EUROPE SE		1,303	1079		1,082			1,625	1,950		1,950	1,303	647	6	65	91
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT														6		
AA-1340245	PROVINZIAL NORDWEST HOLDING AG														6		
AA-1120481	QBE INSURANCE (EUROPE) LIMITED														6		
AA-1240051	QBE RE EUROPE NV/SA		1,245	1017		1,300			1,300	1,560	62	1,498	1,245	253	6	62	35
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED		5	1068		4			8	10		10	5	5	6		1
AA-1810007	R&Q INSURANCE (MALTA) LIMITED					558	5	5	609	731	558	173		173	6		24
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT														6		
AA-3190137	RAMUS INSURANCE COMPANY LIMITED														6		
AA-2990857	REASEGURADORA DELTA CA														6		
AA-2990860	REASEGURADORA NACIONAL DE VENEZUELA C.A.								1	1		1		1	6		
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET						18	18							6		
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)								1	2		2		2	6		
AA-1340201	RHEINLAND VERS.-AG						29	29	4	5		5		5	6		1
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED						15	15	5	6		6		6	6		1
AA-1720100	SAMPO INTERNATIONAL INSURANCE COMPANY														6		
AA-1720070	SAMPO PLC														6		
AA-3191213	SANDERS RE					(68)	68				(68)	68		68	6		9
AA-3191403	SANDERS RE II LTD.				47,534	47,554			47,554	57,065	20	57,045	47,534	9,511	6	2,377	1,332
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG		351	1075		221			644	773		773	351	422	6	18	59
AA-1320158	SCOR SE		1,206	1082		1,203			3,440	4,128		4,128	1,206	2,922	6	60	409
AA-1320158	SCOR SE		4,784	1008		4,175			4,175	5,010	247	4,763	4,763		6	238	
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED								29	34		34		34	6		5
AA-1240175	SECURA SOCIETE DE REASSURANCES						27	27	4	5		5		5	6		1
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD					2			4	5	2	3		3	6		
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED					60	2	2	113	135	60	75		75	6		10
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET														6		
AA-3190146	SOLAR INSURANCE COMPANY LIMITED		73	1074		73	15	15	132	158		158	73	85	6	4	12
AA-1580110	SOMPO JAPAN INSURANCE INC		4,860	1066		4,895	2,535	2,551	9,961	11,953	35	11,918	4,860	7,058	6	243	988
AA-1961001	SOUTH BRITISH INSURANCE COMPANY LIMITED														6		
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS					186	14	16	356	427	186	241		241	6		34
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED		992	1053		436			505	606		606	606		6	30	
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB					67	4	5	132	158	67	92		92	6		13
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED														6		
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED						319	319	78	94		94		94	6		13
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT					294	24	24	471	566	294	271		271	6		38

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1440105	SWEDISH CLUB		125	1069		98			151	181		181	125	56	6	6	8
AA-1370021	SWISS RE EUROPE SA		1,720	1073		1,211			1,685	2,023	5	2,018	1,720	298	6	86	42
AA-5324100	TAIPING REINSURANCE COMPANY LIMITED.														6		
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED														6		
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED														6		
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED		249	1062		249	19	19	449	539		539	249	290	6	12	41
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED		3,192	1063		169			237	284	3	282	282		6	14	
AA-1960655	TOWER INSURANCE LIMITED														6		
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG														6		
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED					3			8	10	4	6		6	6		1
AA-1340006	UNION REINSURANCE COMPANY														6		
AA-1780054	UNIPOLRE LIMITED						36	36	2	2		2		2	6		
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA		29	1058		146			282	338	169	170	29	140	6	1	20
AA-1220020	UNIQA VERSICHERUNGEN AG					7			15	18	7	11		11	6		1
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED														6		
AA-3191388	VERMEER REISNURANCE LTD														3		
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.		245	1064		187			255	306		306	245	60	6	12	8
AA-1121532	WAUSAU INSURANCE COMPANY (UK) LIMITED														6		
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT														6		
AA-1340265	WUESTENROT VESICHERUNGS AG					2			7	8	2	6		6	6		1
AA-3191315	XL BERMUDA LIMITED		11,425	1007		9,305			9,305	11,166	514	10,652	10,652		6	533	
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED		57	1045		57			60	72		72	57	15	6	3	2
AA-1460190	ZURICH VERS.GES. AG														6		
2699999. Total Unauthorized - Other Non-U.S. Insurers			174,403	XXX	87,958	179,039	10,910	10,935	213,465	256,157	10,345	245,812	189,205	56,607	XXX	9,460	7,925
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			174,516	XXX	772,160	1,584,711	25,342	25,434	1,621,142	1,945,370	946,945	998,425	873,520	124,905	XXX	43,676	17,267
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		
3699999. Total Certified - Affiliates				XXX											XXX		
CR-3190770	CHUBB TEMPEST REINSURANCE LIMITED		11,390	1002		11,390			11,390	13,668		13,668	11,390	2,278	6	570	319
CR-3194122	DAVINCI REINSURANCE LIMITED	19,773				19,773			19,773	23,728		23,728	19,773	3,955	6	989	554
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED		16,730	1007		16,730			16,730	20,076		20,076	16,730	3,346	6	836	468
CR-1340125	HANNOVER RUECK SE	6,977				6,977			6,977	8,372		8,372	6,977	1,395	6	349	195
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED		3,576	1007		1,618			1,618	1,942	147	1,795	1,795		6	90	
CR-3190339	RENAISSANCE REINSURANCE LIMITED	33,655				33,655			33,655	40,386		40,386	33,655	6,731	6	1,683	942
4099999. Total Certified - Other Non-U.S. Insurers		60,405	31,697	XXX		90,143			90,143	108,171	147	108,025	90,320	17,705	XXX	4,516	2,479
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		60,405	31,697	XXX		90,143			90,143	108,171	147	108,025	90,320	17,705	XXX	4,516	2,479
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number From Col. 1	Name of Reinsurer From Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		60,405	212,621	XXX	772,160	1,699,507	1,348,573	31,201	2,345,650	2,814,780	965,101	1,849,678	970,248	879,430	XXX	48,512	88,695
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		60,405	212,621	XXX	772,160	1,699,507	1,348,573	31,201	2,345,650	2,814,780	965,101	1,849,678	970,248	879,430	XXX	48,512	88,695

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																	XXX	
0899999. Total Authorized - Affiliates																	XXX	
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY																YES	
95-2371728	ACE AMERICAN INSURANCE COMPANY																YES	
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY	41	1	2		1	5	46			46	2	29	10.1	2.3	2.7	YES	2
25-1118791	AIG PROPERTY CASUALTY COMPANY	53						53			53		20				YES	
94-6078058	ALLIANZ REINSURANCE AMERICA INC	5					1	6			6		4	12.3			YES	
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY	7				1	1	8			8	1		12.8	7.2	7.2	YES	1
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	24	2	5		2	9	33			33	2	15	26.9	4.8	6.1	YES	2
13-5124990	AMERICAN HOME ASSURANCE COMPANY	30	1	2			4	33			33		7	11.0	0.8	0.7	YES	
35-0145400	AMERICAN STATES INSURANCE COMPANY		1		1	4	6	6			6	5	1	99.0	73.2	69.4	NO	
06-1430254	ARCH REINSURANCE COMPANY																YES	
94-1390273	ARGONAUT INSURANCE COMPANY	2		1		2	3	5			5	2		63.2	45.8	42.9	NO	
13-5358230	ARROWOOD INDEMNITY COMPANY	227	1	2		2	5	231			231	2	22	2.0	0.7	0.8	YES	2
38-0315280	AUTO-OWNERS INSURANCE COMPANY																YES	
06-6105395	CENTURY INDEMNITY COMPANY	154	9	8		77	94	248			248	77	39	37.9	26.9	31.0	NO	
13-3531373	CERITY INSURANCE COMPANY	16	1	4		1	7	24			24	2	18	31.6	3.9	5.9	YES	2
31-0542366	CINCINNATI INSURANCE COMPANY	81	3				3	84			84		437	3.7	0.0	0.1	YES	
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY		1			1	2	2			2	1		100.0	54.0	54.0	NO	
36-2114545	CONTINENTAL CASUALTY COMPANY	8		1		4	5	14			14	4	1	38.9	27.7	29.0	NO	
13-5010440	CONTINENTAL INSURANCE COMPANY	80	7	17	3	21	48	128			128	24	58	37.4	13.2	16.7	YES	24
38-2145898	DORINCO REINSURANCE COMPANY	7		1			2	9			9	1	1	19.2	5.1	3.3	YES	1
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	398	17	10	4	77	108	506			506	81	1,073	21.3	5.1	15.2	YES	81
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY	12	1	1		(10)	(8)	4			4		2	(216.6)		(265.2)	YES	
36-2950161	EVANSTON INSURANCE COMPANY	211		19		5	24	235			235	5	41	10.2	1.7	1.9	YES	5
22-2005057	EVEREST REINSURANCE COMPANY	1,397	53	9	4	8	73	1,470			1,470	12	6,933	5.0	0.1	0.5	YES	12
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP																YES	
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	106	4	5		12	21	127			127	13	156	16.7	4.5	9.6	YES	13
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI																YES	
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY					1	1	1			1	1	375	99.0	0.2	96.1	YES	1
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	1						1			1			11.1	5.4	5.4	YES	
06-1325038	FINIAL REINSURANCE COMPANY	23	1	2	1	1	4	27			27	1	12	15.0	2.7	1.9	YES	1
75-1588101	GEICO GENERAL INSURANCE COMPANY	5	1	2			3	8			8		10	31.8	0.7		YES	
13-2673100	GENERAL REINSURANCE CORPORATION	342	6		11	17	35	377			377	29	12	9.3	7.3	4.5	YES	29
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY	45	1	1		1	3	48			48	1	19	6.4	1.7	1.8	YES	1
13-5617450	GENERALI US BRANCH	8	1	1		1	3	11			11	1	10	28.1	4.8	7.0	YES	1
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA																YES	
31-0501234	GREAT AMERICAN INSURANCE COMPANY	62	2	3		52	57	120			120	52	31	48.0	34.5	43.1	NO	
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY													48.4	30.9	30.9	NO	
13-5129825	HANOVER INSURANCE COMPANY	14		1		14	15	29			29	14		51.3	49.0	49.0	NO	
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	49		(1)		128	127	176			176	128	220	72.1	32.3	72.7	NO	
38-0829290	HASTINGS MUTUAL INSURANCE COMPANY	2				1	1	2			2	1		33.5	29.7	29.7	NO	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY					7	7	7			7	7		100.0	94.5	94.5	NO	
74-2195939	HOUSTON CASUALTY COMPANY	30	1				1	31			31		171	3.0			YES	
23-0723970	INSURANCE COMPANY OF N AMER																YES	
56-0473714	INTEGON INDEMNITY CORPORATION							1			1			70.5	70.5	70.5	NO	
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	20		1		2	3	24			24	2	2	14.5	9.5	8.9	YES	2
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY																YES	
36-3347420	MAPRE INSURANCE COMPANY																YES	
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY																YES	
62-0928337	MERASTAR INSURANCE COMPANY	1						1			1			10.6	4.3	4.7	YES	
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	4					1	4			4			13.5	8.5	8.5	YES	
13-2725441	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	32		2		34	36	68			68	34		52.5	50.1	50.1	NO	
36-1475332	MIDSTATES REINSURANCE CORPORATION	13						13			13		57				YES	
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA																YES	
13-3467153	MITSUI SUMITOMO INSURANCE USA INC													94.1	42.8	9.2	NO	
04-2482364	MOSAIC INSURANCE COMPANY	15				1	1	17			17	1		7.0	5.0	5.0	YES	1
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY							1			1			47.9	30.1	30.1	NO	
38-0855585	MOTORS INSURANCE CORPORATION		3	4			7	7			7		16	100.0			YES	
13-4924125	MUNICH REINSURANCE AMERICA INC	893	18	21		47	87	980			980	48	2,855	8.9	1.2	4.8	YES	48
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY																YES	
38-0865250	NATIONAL CASUALTY COMPANY	44	1	1		8	10	54			54	9	32	18.8	10.1	15.7	YES	9
47-0355979	NATIONAL INDEMNITY COMPANY	35	6	14	1	6	26	61			61	7	40	42.9	6.4	9.1	YES	7
36-2704643	NATIONAL SURETY CORPORATION																YES	
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	23	4	8	1	3	16	39			39	4	20	41.3	7.1	8.3	YES	4
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY	4		3	1	3	7	11			11	4	9	64.7	20.6	24.7	NO	
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	28	1	2	2	3	8	35			35	5	53	21.8	5.1	8.6	YES	5
04-2177185	NEW ENGLAND INSURANCE COMPANY		18				18	18			18		1	98.5			YES	
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	684	6	24	1	167	199	883			883	169	78	22.5	17.6	19.0	YES	169
22-1964135	NORTH RIVER INSURANCE COMPANY																YES	
62-0929818	OAKWOOD INSURANCE COMPANY																YES	
47-0698507	ODYSSEY REINSURANCE COMPANY	172	7				7	179			179		917	3.7			YES	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US	(22)	2				2	(20)			(20)			(9.4)			YES	
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY	3					1	4			4			15.4	9.7	10.5	YES	
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	8	1	1		2	5	13			13	3	10	36.7	10.7	17.6	YES	3
36-3030511	PRAETORIAN INSURANCE COMPANY	9		1		3	4	13			13	3	(4)	30.6	38.8	24.5	NO	
13-1188550	PUBLIC SERVICE INSURANCE COMPANY																YES	
23-1641984	QBE REINSURANCE CORPORATION	75	2			3	6	81			81	3	410	7.5	0.6	3.9	YES	3
23-1740414	R&Q REINSURANCE COMPANY	47		3,419			3,419	3,466			3,466		56	98.6		0.0	YES	
13-3028939	RAMPART INSURANCE COMPANY					3	3	3			3	3		100.0	100.0	86.1	NO	
52-1952955	RENAISSANCE REINSURANCE US INC	88						88			88		171				YES	
86-0274508	REPWEST INSURANCE COMPANY																YES	
37-0915434	RLI INSURANCE COMPANY																YES	
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA					1	1	1			1	1		57.3	56.9	56.9	NO	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
75-1444207	SCOR REINSURANCE COMPANY	668	59	127	21	6	214	881			881	27	712	24.2	1.7	0.6	YES	27
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST					3	3	4			4	3	1	88.6	70.6	84.9	NO	
39-0333950	SENTRY INSURANCE A MUTUAL COMPANY	27	2	1		1	5	31			31	2	13	14.9	3.8	3.8	YES	2
13-2997499	SIRIUS AMERICA INSURANCE COMPANY	237	10	6	2	2	20	257			257	4	18	7.8	1.4	0.9	YES	4
13-2554270	SOMPO AMERICA INSURANCE COMPANY	10		1		1	3	12			12	1	5	21.3	5.0	6.1	YES	1
04-1027270	SPARTA INSURANCE COMPANY																YES	
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY	19		1		2	2	21			21	2		11.6	8.4	7.9	YES	2
22-3590451	STARNET INSURANCE COMPANY					10	10	10			10	10		100.0	100.0	100.0	NO	
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	199	17	72	11	112	212	411			411	123	4	51.5	29.7	27.3	NO	
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY							1			1			54.9	54.4	54.4	NO	
13-3031274	SUECIA INSURANCE COMPANY																YES	
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	2,775	76	26	5	19	125	2,899			2,899	24	10,453	4.3	0.2	0.7	YES	24
94-1517098	TIG INSURANCE COMPANY	1,181	29	64	7	524	624	1,805			1,805	531	1,012	34.6	18.9	29.0	YES	531
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA	115	5	7	2	3	16	132			132	5	49	12.5	2.5	2.0	YES	5
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY			2	3	(1)	4	3			3	2	4	109.1	26.6	(23.5)	NO	
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY	52	4	16	1	1	22	74			74	2		29.8	2.8	1.1	YES	2
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	1,141	33	13	4	(2)	49	1,189			1,189	3	4,924	4.1	0.0	(0.1)	YES	3
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	6		1		10	11	17			17	10		67.0	62.1	62.1	NO	
06-0566050	TRAVELERS INDEMNITY COMPANY	114	2	18	1	155	176	289			289	156	30	60.7	48.8	53.6	NO	
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	12		1		1	2	14			14	1	4	15.2	6.3	8.2	YES	1
91-6027360	UNIGARD INSURANCE COMPANY																YES	
47-0547953	UNION INSURANCE COMPANY	14	2	2		1	5	19			19	2	32	27.2	3.1	6.2	YES	2
42-0644327	UNITED FIRE & CASUALTY COMPANY	1						1			1			9.0	3.2	3.2	YES	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY																YES	
52-0515280	US FIDELITY & GUARANTY COMPANY													99.9	96.9	96.7	NO	
13-3088732	WCF NATIONAL INSURANCE COMPANY	1						1			1						YES	
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY																YES	
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	1						1			1			(3.8)		(9.8)	YES	
48-0921045	WESTPORT INSURANCE CORPORATION	338	5	19	2	3	30	367			367	5	753	8.1	0.5	0.7	YES	5
56-1507441	WILSHIRE INSURANCE COMPANY																YES	
13-1290712	XL REINSURANCE AMERICA INC	453	2	2			4	457			457		4	0.9	0.1	0.0	YES	
94-1590201	YOSEMITE INSURANCE COMPANY	2				1	1	3			3	1	2	46.3	25.9	42.9	NO	
36-4233459	ZURICH AMERICAN INSURANCE COMPANY	6				1	1	7			7	1	1	17.0	10.4	11.2	YES	1
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		12,987	429	3,978	95	1,572	6,074	19,061			19,061	1,678	32,461	31.9	3.3	8.2	XXX	1,035
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS																YES	
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND	31						31			31						YES	
AA-9991501	INDIANA MINE SUBSIDENCE FUND	505						505			505						YES	
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND																YES	
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	12,143						12,143			12,143		564				YES	
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION	884						884			884						YES	
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM																YES	
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY																YES	
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	3,604						3,604			3,604		4,884				YES	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY	100						100			100						YES	
AA-9991503	OHIO MINE SUBSIDENCE FUND																YES	
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND	79						79			79						YES	
1099999. Total Authorized - Pools - Mandatory Pools		17,346						17,346			17,346		5,448				XXX	
AA-3194168	ASPEN BERMUDA LIMITED	342	12				12	354			354		1,868	3.4			YES	
AA-1120337	ASPEN INSURANCE (UK) LIMITED																YES	
AA-3194139	AXIS SPECIALTY LIMITED	624	21				21	645			645		3,419	3.2			YES	
AA-3194122	DAVINCI REINSURANCE LIMITED	159	10				10	169			169		552	6.1			YES	
AA-1340125	HANNOVER RUECK SE	49	2	11		3	16	65			65	3	108	25.0	1.9	5.1	YES	3
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	126	4				4	130			130		704	3.1			YES	
AA-1122000	LLOYDS OF LONDON	4,495	226	150	56	831	1,263	5,758			5,758	887	2,856	21.9	10.3	14.4	YES	887
AA-1127084	LLOYDS SYNDICATE NUMBER 1084	27	1				1	27			27		153	3.0			YES	
AA-1127183	LLOYDS SYNDICATE NUMBER 1183	116	4				4	120			120		628	3.2			YES	
AA-1120085	LLOYDS SYNDICATE NUMBER 1274																YES	
AA-1127301	LLOYDS SYNDICATE NUMBER 1301	30	1				1	31			31		171	3.0			YES	
AA-1127414	LLOYDS SYNDICATE NUMBER 1414												15				YES	
AA-1120102	LLOYDS SYNDICATE NUMBER 1458	226	7				7	233			233		1,235	3.2			YES	
AA-1120083	LLOYDS SYNDICATE NUMBER 1910	488	16				16	504			504		2,701	3.1			YES	
AA-1128001	LLOYDS SYNDICATE NUMBER 2001	222	9				9	231			231		1,184	3.8			YES	
AA-1128003	LLOYDS SYNDICATE NUMBER 2003	307	11				11	318			318		1,636	3.4			YES	
AA-1128010	LLOYDS SYNDICATE NUMBER 2010	63	2				2	65			65		348	3.2			YES	
AA-1128987	LLOYDS SYNDICATE NUMBER 2987	522	18				18	539			539		2,863	3.3			YES	
AA-1129000	LLOYDS SYNDICATE NUMBER 3000																YES	
AA-1126033	LLOYDS SYNDICATE NUMBER 33	88	3				3	92			92		490	3.7			YES	
AA-1126435	LLOYDS SYNDICATE NUMBER 435	23	1				1	24			24		126	3.5			YES	
AA-3190829	MARKEL BERMUDA LIMITED	710	25				25	735			735		3,830	3.4			YES	
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	218	17	33	12	82	144	362			362	94	141	39.8	18.7	22.7	YES	94
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED	1,158	40				40	1,198			1,198		6,322	3.3			YES	
AA-3190339	RENAISSANCE REINSURANCE LIMITED	276	20				20	295			295		980	6.7			YES	
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED	1				7	8	8			8	8	6	89.7	51.0	85.1	NO	
AA-3190870	VALIDUS REINSURANCE LIMITED	1,118	38				38	1,155			1,155		6,128	3.3			YES	
1299999. Total Authorized - Other Non-U.S. Insurers		11,387	486	194	68	923	1,672	13,059			13,059	992	38,465	12.8	1.9	7.1	XXX	984
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		41,719	915	4,172	164	2,496	7,747	49,466			49,466	2,670	76,373	15.7	2.1	5.0	XXX	2,019
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
98-1050737	NATIONAL GENERAL RE LTD	172,316						172,316			172,316						YES	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		172,316						172,316			172,316						XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		172,316						172,316			172,316						XXX	
2299999. Total Unauthorized - Affiliates		172,316						172,316			172,316						XXX	
22-2235730	ADMIRAL INSURANCE COMPANY																YES	
46-5173660	ALEKA INSURANCE INC	6,927						6,927			6,927						YES	
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY	1						1			1			14.1	9.2	9.2	YES	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
31-0199720	AMERICAN DRUGGISTS INSURANCE COMPANY																YES	
04-1028440	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY																YES	
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	1						1			1						YES	
23-1502700	BEDIVERE INSURANCE COMPANY		396			1	398	398			398	1	74	100.0	0.2	0.3	YES	1
22-2320779	CHUBB CUSTOM INSURANCE COMPANY																YES	
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY																YES	
47-0490411	COLUMBIA CASUALTY COMPANY	56						56			56						YES	
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY		1		1	7	9	9			9	8	6	99.9	53.7	73.6	NO	
22-2464174	CRUM & FORSTER INSURANCE COMPANY	1	1				1	2			2		1	66.3	11.5	15.5	YES	
61-0654823	DELTA AMERICA RE INSURANCE COMPANY													100.0	100.0	100.0	NO	
23-2153760	EXCALIBUR REINSURANCE CORPORATION					58	58	58			58	58		100.0	100.3	100.3	NO	
94-1032958	FREMONT INDEMNITY COMPANY																YES	
22-2222789	GUARANTEE INSURANCE COMPANY	26	(46)	14	1	351	320	346			346	352	7	92.4	99.7	101.4	NO	
14-0727077	GUILDERLAND REINSURANCE COMPANY																YES	
74-1296673	HIGHLANDS INSURANCE COMPANY					36	37	37			37	36		100.0	97.9	98.0	NO	
02-0308052	HOME INSURANCE COMPANY																YES	
13-3077651	ICM INSURANCE COMPANY													100.0	100.0	100.0	NO	
36-2759195	ILLINOIS UNION INSURANCE COMPANY																YES	
47-6025666	INLAND INSURANCE COMPANY	2				(1)	(1)	1			1			(84.5)		(95.5)	YES	
13-5339725	INSURANCE CORP OF NEW YORK		(2)			841	839	839			839	841		100.0	100.2	100.2	NO	
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	1						1			1			8.8	2.7	2.9	YES	
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY		(1)			318	317	317			317	318		100.0	100.3	100.3	NO	
23-0902460	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY																YES	
83-4075549	NATIONAL LEGACY INSURANCE COMPANY							1			1			48.8	31.3	31.3	NO	
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD																YES	
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY																YES	
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC	1,132						1,132			1,132						YES	
23-0580680	RELIANCE INSURANCE COMPANY					37	37	37			37	37		100.0	100.3	100.3	NO	
34-1532771	SHELBY INSURANCE COMPANY					9	9	9			9	9		100.0	100.3	100.3	NO	
AA-9993225	SOUTH PLACE SYNDICATE																YES	
75-0784127	TRANSPORT INSURANCE COMPANY																YES	
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION																YES	
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK		(11)			4,046	4,034	4,034			4,034	4,046		100.0	100.3	100.3	NO	
63-0598629	VESTA FIRE INSURANCE CORPORATION		(1)			287	286	286			286	287		100.0	100.3	100.3	NO	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		8,147	338	14	2	5,990	6,345	14,492			14,492	5,993	88	43.8	41.1	41.3	XXX	1
AA-9995026	CARPENTER MANAGEMENT CORPORATION					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	10	5	7	6	50	69	79			79	56	11	86.8	62.3	63.7	NO	
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)					21	21	21			21	21	18	100.0	53.6	100.0	NO	
AA-9995085	FORTRESS REINSURANCE INC.																YES	
AA-9993217	MAIDEN LANE SYNDICATE INC.																YES	
2599999. Total Unauthorized - Pools - Voluntary Pools		10	5	7	6	72	90	101			101	78	29	89.6	59.9	71.4	XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1240006	AG INSURANCE	4				1	1	5			5	1		15.7	10.8	10.8	YES	1
AA-1120255	AGEAS INSURANCE LIMITED	1						1			1		1	27.7			YES	
AA-1120841	AIG EUROPE LIMITED					1	1	1			1	1		100.0	94.4	94.4	NO	
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED	79	2	4	1	2	9	88			88	3	41	10.4	2.1	2.3	YES	3
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	143	16	75	10	63	164	308			308	73		53.4	23.7	20.6	NO	
AA-1930610	ALLIANZ AUSTRALIA LIMITED	9	1	2		1	3	12			12	1	5	25.8	5.0	6.1	YES	1
AA-1240011	ALLIANZ BENELUX	58	2	3		2	8	66			66	3	31	12.0	2.9	3.6	YES	3
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	5		1			1	6			6		1	21.2	5.3	5.8	YES	
AA-1320029	ALLIANZ FRANCE SA																YES	
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	761	26				26	787			787		4,143	3.3			YES	
AA-1320013	ALLIANZ IARD	12					1	12			12		7	4.7	0.2	0.3	YES	
AA-1120445	ALLIANZ INSURANCE PLC																YES	
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED	227	8				8	234			234		1,238	3.2			YES	
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG																YES	
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	10	1				1	10			10		1	6.1		(2.6)	YES	
AA-1930020	AMP GENERAL INSURANCE LIMITED																YES	
AA-1860050	ANADOLU SIGORTA	5		1			2	6			6	1	3	26.2	5.5	7.1	YES	1
AA-3194126	ARCH REINS LIMITED	1,445	51				51	1,496			1,496		7,873	3.4			YES	
AA-3190932	ARGO RE	41	3				3	44			44		139	6.3			YES	
AA-1580005	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-1360015	ASSICURAZIONI GENERALI S.P.A.					2	2	2			2	2		89.7	77.8	83.8	NO	
AA-1440035	ATERFORSAKRINGS AB LUAP													100.0	100.0	100.0	NO	
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED	1					1	2			2			25.7	17.7	17.7	YES	
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.																YES	
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA												1	0.3			YES	
AA-1244102	AXA BELGIUM	158	5	7	2	3	16	174			174	5	140	9.3	1.5	1.6	YES	5
AA-1121220	AXA INSURANCE UK PLC																YES	
AA-1460185	AXA VERSICHERUNGEN AG	49	3	7	1	59	69	118			118	60	31	58.8	40.3	50.1	NO	
AA-1320030	AZUR ASSURANCES IARD																YES	
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO																YES	
AA-1460025	BALOISE INSURANCE COMPANY LIMITED																YES	
AA-3191105	BAYSIDE REINS COMPANY LIMITED																YES	
AA-3191004	BISON INSURANCE COMPANY	31	1	3		1	6	37			37	1	7	15.2	3.1	3.0	YES	1
AA-3190040	BLUEWATER INSURANCE, LIMITED																YES	
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED					1	1	1			1	1		100.0	94.4	94.4	NO	
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED							1			1			24.7	2.6	0.1	YES	
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED													89.8	74.9	68.3	NO	
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO																YES	
AA-1120146	CATALINA LONDON LIMITED	72	2	1		12	15	87			87	12	7	16.8	12.6	13.6	YES	12
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	285	22	16	3	30	70	355			355	32	35	19.8	8.3	8.3	YES	32
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED																YES	
AA-1121065	CGU BONUS LIMITED																YES	
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.							1			1			32.7	3.2	3.1	YES	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	13						13			13		75	3.0			YES	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED													76.8	69.3	69.3	NO	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	13						13			13		57				YES	
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED	103	6				6	110			110		359	5.8			YES	
AA-5280020	CHUNGKUO INSURANCE COMPANY LIMITED																YES	
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS																YES	
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS	5	6				7	12	12					57.0			YES	
AA-1930130	CIC INSURANCE LTD.		(21)			27	6	6			6	27		100.0	449.6	449.6	NO	
AA-1320035	COLISEE RE	1				8	8	9			9	8		89.2	88.5	88.5	NO	
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED													36.8			YES	
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS	2						2			2						YES	
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG																YES	
AA-1120495	DOMINION INSURANCE COMPANY LIMITED	126	4	6	1	7	17	143			143	8	86	12.1	3.3	4.9	YES	8
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT												1	75.7	30.4	40.0	NO	
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED	3				1	1	4			4	1		25.7	20.8	20.8	NO	
AA-1120536	EL PASO INSURANCE COMPANY LIMITED																YES	
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	165	9				9	174			174		572	5.3			YES	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA	6		1			2	8			8	1	5	24.5	4.1	5.5	YES	1
00-0000000	EULER HERMES KREDITFORSIKRING																YES	
AA-1120580	EXCESS INSURANCE COMPANY LIMITED	1	1				1	1			1			60.2		0.0	YES	
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.	3		1			1	4			4		1	32.7	3.3	2.4	YES	
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED	523	17				17	540			540		2,873	3.2			YES	
AA-1120175	FIDELIS UNDERWRITING LTD	30	1				1	31			31		171	3.0			YES	
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)																YES	
AA-1320135	GAN ASSURANCES IARD																YES	
AA-1120661	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED																YES	
AA-1220027	GENERALI HOLDING VIENNA AG	4				1	1	5			5	1	1	24.0	8.3	9.7	YES	1
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	1						2			2			18.2	6.3	6.3	YES	
AA-1420030	GJENSIDIGE NOR FORSIKRING																YES	
00-0000000	GORDIAN RUNOFF LIMITED	2						3			3		1	18.4	2.1	1.7	YES	
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.																YES	
AA-1340105	GOTHAER VERSICHERUNGSBANK VVAG													96.0	93.8	93.8	NO	
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED																YES	
AA-1320032	GROUPAMA SA																YES	
AA-1860340	GUNES SIGORTA A.S.	7	1	4	1	238	243	250	245	241	5			97.2		95.2	YES	
AA-1340115	HAMBURGER INTERNATIONALE RUCK-VERS. AG																YES	
AA-3191190	HAMILTON RE LTD	30	1				1	31			31		171	3.0			YES	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED	172	6				6	178			178		957	3.4			YES	
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG																YES	
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED	7		1		1	2	9			9	1	4	27.1	5.0	6.3	YES	1
AA-3190080	HEDDINGTON INSURANCE LIMITED																YES	
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT																YES	
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED		(8)			2,782	2,775	2,775			2,775	2,782		100.0	100.3	100.3	NO	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-0000000	HIH COMPANY LIMITED		(1)			(5)	(6)	(6)			(6)			100.0		77.7	YES	
AA-1120525	HISCOX COMPANY LIMITED																YES	
AA-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	(4)	1				1	(3)			(3)			(41.4)			YES	
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG													100.0		100.0	YES	
AA-5480045	HONG LEONG ASSURANCE BERHAD													100.0	68.7	68.7	NO	
00-0000000	ICS ASSURANCES, S A																YES	
00-0000000	IND. CIE D ASS. TOUS RISQUES																YES	
AA-1122022	INDEMNITY GUARANTEE					1	1	1			1	1		100.0	100.0	100.0	NO	
AA-0000000	INSURANCE AUSTRALIA LIMITED							1			1			32.7	3.2	3.1	YES	
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC																YES	
AA-1560480	INTACT INSURANCE COMPANY																YES	
AA-2230425	IRB BRASIL RESSEGUROS SA	(15)	5			27	32	17			17	28	10	192.8	102.0	165.3	NO	
AA-5424101	K B INSURANCE CO LIMITED	5		1			1	6			6		1	19.3	4.5	4.7	YES	
AA-1240026	KBC ASSURANCES	87	2	3		2	6	94			94	2	65	6.9	1.3	1.9	YES	2
AA-8310006	KELVIN RE LTD	6						6			6		19	2.0			YES	
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED																YES	
AA-5420050	KOREAN REINSURANCE COMPANY	119	5	9	1	6	22	141			141	8	28	15.5	4.6	4.5	YES	8
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	31	2	6		2	11	42			42	3	18	26.6	4.8	5.9	YES	3
AA-1240068	L'ETOILE 1905 S.A.	1						1			1			15.3	8.0	5.3	YES	
AA-1360067	LA FENICE RIASSICURAZIONI SPA					2	2	2			2	2		87.8	82.1	82.1	NO	
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.							1			1			71.8	54.0	56.1	NO	
AA-1360165	LA NATIONALE S.P.A.																YES	
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.	1						1			1			36.8			YES	
AA-1320255	LA REUNION FRANCAISE S.A.													36.7			YES	
AA-2991000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.																YES	
AA-3190349	LAKEWOOD INSURANCE LIMITED	2						2			2		1	17.1	2.8	2.9	YES	
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B																YES	
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	1						1			1			18.1	6.3	6.3	YES	
AA-1860690	LIBERTY SIGORTA A.S.																YES	
AA-3191239	LUMEN RE LIMITED	170	6				6	176			176		934	3.3			YES	
AA-1360133	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA																YES	
AA-1320171	MAAF ASSURANCES																YES	
AA-1840610	MAPFRE INDUSTRIAL S.A.	7						8			8		6	4.6	0.3	0.6	YES	
AA-1120952	MERCANTILE INDEMNITY COMPANY LIMITED													91.9	90.6	90.6	NO	
AA-1240125	MERCATOR VERZEKERINGEN NV																YES	
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED					2	2	2			2	2		93.3	91.2	91.2	NO	
AA-1860620	MILLI REASURANS T.A.S.	8	1	2		1	3	11			11	1	4	25.4	4.5	5.4	YES	1
AA-1120980	MINSTER INSURANCE COMPANY LIMITED																YES	
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED					(5)	(5)	(5)			(5)			100.0		100.0	YES	
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	152	18	7	14	35	74	226			226	49	64	32.8	16.8	15.5	YES	49
AA-0051036	MLC REINSURANCE LIMITED	2		1			1	3			3		2	28.8	4.0	4.8	YES	
AA-1460019	MS AMLIN AG	202	7				7	209			209		1,111	3.3			YES	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	59	1	1	1	4	7	66			66	5	18	10.6	5.5	5.6	YES	5
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	516	18				18	534			534		2,855	3.4			YES	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

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		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1320205	MUTUELLE CENTRALE DE REASSURANCE																YES	
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	3		1		3	4	7			7	3	7	54.1	18.3	36.6	YES	3
AA-5340660	NEW INDIA ASSURANCE COMPANY LIMITED													95.8	94.1	94.1	NO	
AA-1380140	NIEUW ROTTERDAM BEHEER N.V.																YES	
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED					1	1	1			1	1		100.0	94.4	94.4	NO	
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	10	1	2		1	4	14			14	1	7	28.5	4.7	6.0	YES	1
AA-1560542	NORTHBRIDGE GENERAL INSURANCE CORPORATION	151	5	16	1	42	64	215			215	43	34	29.7	17.3	19.4	YES	43
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT													57.6	44.0	44.0	NO	
AA-2990725	ORINOCO SEGUROS C.A.					4	4	4			4	4		97.0	96.1	96.1	NO	
AA-3190131	OWENS INSURANCE LIMITED																YES	
AA-1240163	P & V ASSURANCES SC	3		1			1	5			5		2	24.0	4.7	5.5	YES	
AA-1780078	PARTNER REINSURANCE EUROPE SE	103	2	1	1		3	107			107	1	48	3.3	0.7	0.3	YES	1
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT																YES	
AA-1340245	PROVINZIAL NORDWEST HOLDING AG																YES	
AA-1120481	QBE INSURANCE (EUROPE) LIMITED																YES	
AA-1240051	QBE RE EUROPE NV/SA	74	2				2	77			77		410	3.2			YES	
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED					1	2	2			2	2		100.0	100.0	90.0	NO	
AA-1810007	R&Q INSURANCE (MALTA) LIMITED	19				2	2	21			21	2		11.0	9.0	8.0	YES	2
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT																YES	
AA-3190137	RAMUS INSURANCE COMPANY LIMITED																YES	
AA-2990857	REASEGURADORA DELTA CA																YES	
AA-2990860	REASEGURADORA NACIONAL DE VENEZUELA C.A.																YES	
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET					18	18	18			18	18		100.0	100.0	99.9	NO	
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)																YES	
AA-1340201	RHEINLAND VERS.-AG	5					1	5			5			11.5	7.9	7.9	YES	
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED			10		2	12	13			13	2		99.0	19.2	19.2	YES	2
AA-1720100	SAMPO INTERNATIONAL INSURANCE COMPANY													100.0	11.0	11.0	YES	
AA-1720070	SAMPO PLC																YES	
AA-3191213	SANDERS RE																YES	
AA-3191403	SANDERS RE II LTD.	19,337						19,337			19,337						YES	
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG												18				YES	
AA-1320158	SCOR SE	31						31			31		55	0.0			YES	
AA-1320158	SCOR SE	243	9				9	252			252		1,299	3.5			YES	
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED																YES	
AA-1240175	SECURA SOCIETE DE REASSURANCES	3				1	1	4			4	1		20.0	13.8	13.8	YES	1
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD													89.2	85.7	73.5	NO	
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED	3		1			1	4			4		2	24.7	4.5	5.3	YES	
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET																YES	
AA-3190146	SOLAR INSURANCE COMPANY LIMITED	9				1	1	10			10	1	1	14.4	6.6	6.6	YES	1
AA-1580110	SOMPO JAPAN INSURANCE INC	304	31	32	9	73	145	449			449	83	230	32.4	12.2	16.3	YES	83
AA-1961001	SOUTH BRITISH INSURANCE COMPANY LIMITED													95.8	94.1	94.1	NO	
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	9	1	1		10	12	21			21	11	6	55.4	39.2	48.6	NO	
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED	27	1	1			2	29			29		4	5.8	0.3	0.3	YES	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB	2				1	1	4			4	2	3	38.4	23.4	38.0	NO	
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED																YES	
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED	18		1			1	20			20		6	7.6	1.7	1.6	YES	
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	12					1	14			14		25	8.8	0.7	1.4	YES	
AA-1440105	SWEDISH CLUB	7						8			8		5	3.0	0.6	0.4	YES	
AA-1370021	SWISS RE EUROPE SA	85	2	2		1	5	90			90	1	31	5.4	1.0	1.0	YES	1
AA-5324100	TAIPING REINSURANCE COMPANY LIMITED.																YES	
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED																YES	
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED	10	1	2		1	4	13			13	1	7	27.8	4.4	5.6	YES	1
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	12		1			2	13			13		5	11.9	2.1	2.6	YES	
AA-1960655	TOWER INSURANCE LIMITED																YES	
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG																YES	
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED													74.5	66.6	36.6	NO	
AA-1340006	UNION REINSURANCE COMPANY																YES	
AA-1780054	UNIPOLRE LIMITED	2						2			2			21.2	11.8	9.4	YES	
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA	9						9			9		24	2.4	0.2	0.4	YES	
AA-1220020	UNIQA VERSICHERUNGEN AG	1						1			1			18.1	6.3	6.3	YES	
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED																YES	
AA-3191388	VERMEER REISNURANCE LTD																YES	
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.	9					1	10			10		2	7.1	0.9	0.6	YES	
AA-1121532	WAUSAU INSURANCE COMPANY (UK) LIMITED													100.0	11.0	11.0	YES	
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT													100.0	68.7	68.7	NO	
AA-1340265	WUESTENROT VESICHERUNGS AG													74.4	66.1	37.2	NO	
AA-3191315	XL BERMUDA LIMITED	589	15				15	604			604		2,575	2.4			YES	
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED	3					1	3			3			21.2	11.8	9.4	YES	
AA-1460190	ZURICH VERS.GES. AG																YES	
2699999. Total Unauthorized - Other Non-U.S. Insurers		27,057	305	237	49	3,482	4,073	31,130	256	241	30,874	3,302	28,977	13.1	5.5	11.2	XXX	277
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		207,530	649	258	57	9,544	10,508	218,038	256	241	217,782	9,373	29,093	4.8	3.8	4.4	XXX	278
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
CR-3190770	CHUBB TEMPEST REINSURANCE LIMITED	634	19				19	653			653		3,646	3.0			YES	
CR-3194122	DAVINCI REINSURANCE LIMITED	1,100	34				34	1,134			1,134		6,329	3.0			YES	
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	931	28				28	959			959		5,355	3.0			YES	
CR-1340125	HANNOVER RUECK SE	388	12				12	400			400		2,233	3.0			YES	
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	97	3				3	99			99		508	2.6			YES	
CR-3190339	RENAISSANCE REINSURANCE LIMITED	1,872	57				57	1,929			1,929		10,772	3.0			YES	
4099999. Total Certified - Other Non-U.S. Insurers		5,021	153				153	5,174			5,174		28,842	3.0			XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		5,021	153				153	5,174			5,174		28,842	3.0			XXX	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		254,270	1,717	4,430	220	12,040	18,408	272,678	256	241	272,422	12,043	134,308	6.8	3.0	4.4	XXX	2,297
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		254,270	1,717	4,430	220	12,040	18,408	272,678	256	241	272,422	12,043	134,308	6.8	3.0	4.4	XXX	2,297

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2371728	ACE AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-1118791	AIG PROPERTY CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-6078058	ALLIANZ REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5124990	AMERICAN HOME ASSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0145400	AMERICAN STATES INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1390273	ARGONAUT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5358230	ARROWOOD INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0315280	AUTO-OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6105395	CENTURY INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373	CERITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5010440	CONTINENTAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898	DORINCO REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2950161	EVANSTON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038	FINIAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1588101	GEICO GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5617450	GENERALI US BRANCH	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0501234	GREAT AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5129825	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
38-0829290	HASTINGS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0723970	INSURANCE COMPANY OF N AMER	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-0473714	INTEGON INDEMNITY CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3347420	MAPRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0928337	MERASTAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2725441	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1475332	MIDSTATES REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3467153	MITSUI SUMITOMO INSURANCE USA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2482364	MOSAIC INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0855585	MOTORS INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0865250	NATIONAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2704643	NATIONAL SURETY CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-2177185	NEW ENGLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-1964135	NORTH RIVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0929818	OAKWOOD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176	PARTNER REINSURANCE COMPANY OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3030511	PRAETORIAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1188550	PUBLIC SERVICE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1641984	QBE REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414	R&Q REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3028939	RAMPART INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
86-0274508	REPWEST INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0915434	RLI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0333950	SENTRY INSURANCE A MUTUAL COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499	SIRIUS AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2554270	SOMPO AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1027270	SPARTA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-3590451	STARNET INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031274	SUECIA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1517098	TIG INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
91-6027360	UNIGARD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0547953	UNION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0644327	UNITED FIRE & CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190	UNITED STATES FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280	US FIDELITY & GUARANTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3088732	WCF NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
56-1507441	WILSHIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1590201	YOSEMITE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-4233459	ZURICH AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991501	INDIANA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991503	OHIO MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999. Total Authorized - Pools - Mandatory Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337	ASPEN INSURANCE (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194139	AXIS SPECIALTY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194122	DAVINCI REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000	LLOYDS OF LONDON	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084	LLOYDS SYNDICATE NUMBER 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183	LLOYDS SYNDICATE NUMBER 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085	LLOYDS SYNDICATE NUMBER 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127301	LLOYDS SYNDICATE NUMBER 1301	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414	LLOYDS SYNDICATE NUMBER 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102	LLOYDS SYNDICATE NUMBER 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083	LLOYDS SYNDICATE NUMBER 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001	LLOYDS SYNDICATE NUMBER 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003	LLOYDS SYNDICATE NUMBER 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010	LLOYDS SYNDICATE NUMBER 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987	LLOYDS SYNDICATE NUMBER 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000	LLOYDS SYNDICATE NUMBER 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033	LLOYDS SYNDICATE NUMBER 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435	LLOYDS SYNDICATE NUMBER 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870	VALIDUS REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
98-1050737	NATIONAL GENERAL RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2235730	ADMIRAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-5173660	ALEKA INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0199720	AMERICAN DRUGGISTS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1028440	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1502700	BEDIVERE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2320779	CHUBB CUSTOM INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0490411	COLUMBIA CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2464174	CRUM & FORSTER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
61-0654823	DELTA AMERICA RE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2153760	EXCALIBUR REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1032958	FREMONT INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2222789	GUARANTEE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14-0727077	GUILDERLAND REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-1296673	HIGHLANDS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
02-0308052	HOME INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3077651	ICM INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2759195	ILLINOIS UNION INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-6025666	INLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5339725	INSURANCE CORP OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0902460	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
83-4075549	NATIONAL LEGACY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0580680	RELIANCE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34-1532771	SHELBY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993225	SOUTH PLACE SYNDICATE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-0784127	TRANSPORT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
63-0598629	VESTA FIRE INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995026	CARPENTER MANAGEMENT CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9995085	FORTRESS REINSURANCE INC.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9993217	MAIDEN LANE SYNDICATE INC.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240006	AG INSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120255	AGEAS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120841	AIG EUROPE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930610	ALLIANZ AUSTRALIA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240011	ALLIANZ BENELUX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320029	ALLIANZ FRANCE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320013	ALLIANZ IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120445	ALLIANZ INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930020	AMP GENERAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860050	ANADOLU SIGORTA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126	ARCH REINS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190932	ARGO RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580005	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360015	ASSICURAZIONI GENERALI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440035	ATERFORSAKRINGS AB LUAP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1244102	AXA BELGIUM	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121220	AXA INSURANCE UK PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460185	AXA VERSICHERUNGEN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320030	AZUR ASSURANCES IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460025	BALOISE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191105	BAYSIDE REINS COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191004	BISON INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190040	BLUEWATER INSURANCE, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1120146	CATALINA LONDON LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121065	CGU BONUS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280020	CHUNGKUO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930130	CIC INSURANCE LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320035	COLISEE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120495	DOMINION INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120536	EL PASO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	EULER HERMES KREDITFORSIKRING	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120580	EXCESS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120175	FIDELIS UNDERWRITING LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320135	GAN ASSURANCES IARD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120661	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220027	GENERALI HOLDING VIENNA AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420030	GJENSIDIGE NOR FORSIKRING	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	GORDIAN RUNOFF LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340105	GOTHAER VERSICHERUNGSBANK VVAG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320032	GROUPAMA SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860340	GUNES SIGORTA A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340115	HAMBURGER INTERNATIONALE RUCK-VERS. AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-3190060	HANNOVER RE (BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190080	HEDDINGTON INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000	HIH COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120525	HISCOX COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5480045	HONG LEONG ASSURANCE BERHAD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	ICS ASSURANCES, S A	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	IND. CIE D ASS. TOUS RISQUES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122022	INDEMNITY GUARANTEE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000	INSURANCE AUSTRALIA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560480	INTACT INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230425	IRB BRASIL RESSEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5424101	K B INSURANCE CO LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240026	KBC ASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310006	KELVIN RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420050	KOREAN REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240068	L'ETOILE 1905 S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360067	LA FENICE RIASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360165	LA NATIONALE S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320255	LA REUNION FRANCAISE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2991000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190349	LAKEWOOD INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1860690	LIBERTY SIGORTA A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360133	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320171	MAAF ASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840610	MAPFRE INDUSTRIAL S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120952	MERCANTILE INDEMNITY COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240125	MERCATOR VERZEKERINGEN NV	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1860620	MILLI REASURANS T.A.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120980	MINSTER INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0051036	MLC REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320205	MUTUELLE CENTRALE DE REASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5340660	NEW INDIA ASSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1380140	NIEUW ROTTERDAM BEHEER N.V.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560542	NORTHBRIDGE GENERAL INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990725	ORINOCO SEGUROS C.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190131	OWENS INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240163	P & V ASSURANCES SC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340245	PROVINZIAL NORDWEST HOLDING AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481	QBE INSURANCE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240051	QBE RE EUROPE NV/SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1810007	R&Q INSURANCE (MALTA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190137	RAMUS INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990857	REASEGURADORA DELTA CA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2990860	REASEGURADORA NACIONAL DE VENEZUELA C.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340201	RHEINLAND VERS.-AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720100	SAMPO INTERNATIONAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720070	SAMPO PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191213	SANDERS RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191403	SANDERS RE II LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158	SCOR SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158	SCOR SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1240175	SECURA SOCIETE DE REASSURANCES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190146	SOLAR INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1961001	SOUTH BRITISH INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440105	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021	SWISS RE EUROPE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5324100	TAIPING REINSURANCE COMPANY LIMITED.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1960655	TOWER INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340006	UNION REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780054	UNIPOLRE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220020	UNIQA VERSICHERUNGEN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191388	VERMEER REISNURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121532	WAUSAU INSURANCE COMPANY (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340265	WUESTENROT VESICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191315	XL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460190	ZURICH VERS.GES. AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX				XXX	XXX								
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
CR-3190770	CHUBB TEMPEST REINSURANCE LIMITED	2	01/01/2021	10.0		11,390	1,139	100.0	100.0		11,390						
CR-3194122	DAVINCI REINSURANCE LIMITED	4	01/01/2021	50.0		19,773	9,887	100.0	100.0		19,773						
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	3	01/01/2021	20.0		16,730	3,346	100.0	100.0		16,730						
CR-1340125	HANNOVER RUECK SE	2	01/01/2021	10.0		6,977	698	100.0	100.0		6,977						
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	3	01/01/2020	20.0		1,472	294	243.0	100.0		1,472						
CR-3190339	RENAISSANCE REINSURANCE LIMITED	3	01/01/2021	20.0		33,655	6,731	100.0	100.0		33,655						
4099999. Total Certified - Other Non-U.S. Insurers				XXX		89,996	22,094	XXX	XXX		89,996						
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX		89,996	22,094	XXX	XXX		89,996						
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX		89,996	22,094	XXX	XXX		89,996						
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX		89,996	22,094	XXX	XXX		89,996						

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
13-3333609	21ST CENTURY NORTH AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
95-2371728	ACE AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-0237820	ACE PROPERTY & CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
25-1118791	AIG PROPERTY CASUALTY COMPANY		XXX	XXX				XXX	XXX	
94-6078058	ALLIANZ REINSURANCE AMERICA INC		XXX	XXX				XXX	XXX	
36-2661954	AMERICAN AGRICULTURAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
59-0593886	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA		XXX	XXX				XXX	XXX	
13-5124990	AMERICAN HOME ASSURANCE COMPANY		XXX	XXX				XXX	XXX	
35-0145400	AMERICAN STATES INSURANCE COMPANY	1	XXX	XXX		48	48	XXX	XXX	48
06-1430254	ARCH REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
94-1390273	ARGONAUT INSURANCE COMPANY		XXX	XXX		195	195	XXX	XXX	195
13-5358230	ARROWOOD INDEMNITY COMPANY		XXX	XXX				XXX	XXX	
38-0315280	AUTO-OWNERS INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-6105395	CENTURY INDEMNITY COMPANY	15	XXX	XXX		560	560	XXX	XXX	560
13-3531373	CERITY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
31-0542366	CINCINNATI INSURANCE COMPANY		XXX	XXX				XXX	XXX	
52-0266645	CLARENDON NATIONAL INSURANCE COMPANY		XXX	XXX		7	7	XXX	XXX	7
36-2114545	CONTINENTAL CASUALTY COMPANY	1	XXX	XXX		711	711	XXX	XXX	711
13-5010440	CONTINENTAL INSURANCE COMPANY	5	XXX	XXX	5		5	XXX	XXX	5
38-2145898	DORINCO REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
39-0264050	EMPLOYERS INSURANCE COMPANY OF WAUSAU	16	XXX	XXX	16		16	XXX	XXX	16
42-0234980	EMPLOYERS MUTUAL CASUALTY COMPANY		XXX	XXX				XXX	XXX	
36-2950161	EVANSTON INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
22-2005057	EVEREST REINSURANCE COMPANY	2	XXX	XXX	2		2	XXX	XXX	2
39-1092844	EVERSPAN FINANCIAL GUARANTEE CORP		XXX	XXX				XXX	XXX	
05-0316605	FACTORY MUTUAL INSURANCE COMPANY	3	XXX	XXX	3		3	XXX	XXX	3
38-1316179	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI		XXX	XXX				XXX	XXX	
13-2915260	FARMERS GROUP PROPERTY AND CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
42-0245840	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA		XXX	XXX				XXX	XXX	
06-1325038	FINIAL REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
75-1588101	GEICO GENERAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2673100	GENERAL REINSURANCE CORPORATION	6	XXX	XXX	6		6	XXX	XXX	6
13-1958482	GENERAL STAR NATIONAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5617450	GENERALI US BRANCH		XXX	XXX				XXX	XXX	
13-5009848	GLOBAL REINSURANCE CORPORATION OF AMERICA		XXX	XXX				XXX	XXX	
31-0501234	GREAT AMERICAN INSURANCE COMPANY	10	XXX	XXX		349	349	XXX	XXX	349
13-5117400	GREATER NEW YORK MUTUAL INSURANCE COMPANY		XXX	XXX		8	8	XXX	XXX	8

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5129825	HANOVER INSURANCE COMPANY	3	XXX	XXX		40	40	XXX	XXX	40
06-0384680	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	26	XXX	XXX		971	971	XXX	XXX	971
38-0829290	HASTINGS MUTUAL INSURANCE COMPANY		XXX	XXX		9	9	XXX	XXX	9
39-1321384	HAWKEYE SECURITY INSURANCE COMPANY	1	XXX	XXX		2	2	XXX	XXX	2
74-2195939	HOUSTON CASUALTY COMPANY		XXX	XXX				XXX	XXX	
23-0723970	INSURANCE COMPANY OF N AMER		XXX	XXX				XXX	XXX	
56-0473714	INTEGON INDEMNITY CORPORATION		XXX	XXX		8	8	XXX	XXX	8
61-0392792	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1543470	LIBERTY MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
22-2053189	LM PROPERTY AND CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
36-3347420	MAPRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
62-0928337	MERASTAR INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1614490	MERRIMACK MUTUAL FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2725441	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	7	XXX	XXX		49	49	XXX	XXX	49
36-1475332	MIDSTATES REINSURANCE CORPORATION		XXX	XXX				XXX	XXX	
22-3818012	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA		XXX	XXX				XXX	XXX	
13-3467153	MITSUI SUMITOMO INSURANCE USA INC		XXX	XXX				XXX	XXX	
04-2482364	MOSAIC INSURANCE COMPANY		XXX	XXX				XXX	XXX	
31-4259550	MOTORISTS MUTUAL INSURANCE COMPANY		XXX	XXX		13	13	XXX	XXX	13
38-0855585	MOTORS INSURANCE CORPORATION		XXX	XXX				XXX	XXX	
13-4924125	MUNICH REINSURANCE AMERICA INC	10	XXX	XXX	10		10	XXX	XXX	10
47-0247300	NATIONAL AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
38-0865250	NATIONAL CASUALTY COMPANY	2	XXX	XXX	2		2	XXX	XXX	2
47-0355979	NATIONAL INDEMNITY COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
36-2704643	NATIONAL SURETY CORPORATION		XXX	XXX				XXX	XXX	
25-0687550	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	1	XXX	XXX	1		1	XXX	XXX	1
31-4425763	NATIONWIDE GENERAL INSURANCE COMPANY	1	XXX	XXX		25	25	XXX	XXX	25
31-4177100	NATIONWIDE MUTUAL INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
04-2177185	NEW ENGLAND INSURANCE COMPANY		XXX	XXX				XXX	XXX	
06-1053492	NEW ENGLAND REINSURANCE CORPORATION	34	XXX	XXX	34		34	XXX	XXX	34
22-1964135	NORTH RIVER INSURANCE COMPANY		XXX	XXX				XXX	XXX	
62-0929818	OAKWOOD INSURANCE COMPANY		XXX	XXX				XXX	XXX	
47-0698507	ODYSSEY REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-3031176	PARTNER REINSURANCE COMPANY OF THE US		XXX	XXX				XXX	XXX	
13-2919779	PEERLESS INDEMNITY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
23-1642962	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
36-3030511	PRAETORIAN INSURANCE COMPANY	1	XXX	XXX		234	234	XXX	XXX	234
13-1188550	PUBLIC SERVICE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
23-1641984	QBE REINSURANCE CORPORATION	1	XXX	XXX	1		1	XXX	XXX	1
23-1740414	R&Q REINSURANCE COMPANY		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-3028939	RAMPART INSURANCE COMPANY	1	XXX	XXX		3	3	XXX	XXX	3
52-1952955	RENAISSANCE REINSURANCE US INC		XXX	XXX				XXX	XXX	
86-0274508	REPWEST INSURANCE COMPANY		XXX	XXX				XXX	XXX	
37-0915434	RLI INSURANCE COMPANY		XXX	XXX				XXX	XXX	
91-0742148	SAFECO INSURANCE COMPANY OF AMERICA		XXX	XXX		25	25	XXX	XXX	25
75-1444207	SCOR REINSURANCE COMPANY	5	XXX	XXX	5		5	XXX	XXX	5
56-1285899	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	1	XXX	XXX		3	3	XXX	XXX	3
39-0333950	SENTRY INSURANCE A MUTUAL COMPANY		XXX	XXX				XXX	XXX	
13-2997499	SIRIUS AMERICA INSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
13-2554270	SOMPO AMERICA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
04-1027270	SPARTA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
22-3590451	STARNET INSURANCE COMPANY	2	XXX	XXX		3	3	XXX	XXX	3
75-1670124	STARR INDEMNITY & LIABILITY COMPANY	25	XXX	XXX		970	970	XXX	XXX	970
37-0533080	STATE FARM FIRE AND CASUALTY COMPANY		XXX	XXX		11	11	XXX	XXX	11
13-3031274	SUECIA INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	5	XXX	XXX	5		5	XXX	XXX	5
94-1517098	TIG INSURANCE COMPANY	106	XXX	XXX	106		106	XXX	XXX	106
13-2918573	TOA-RE INSURANCE COMPANY OF AMERICA	1	XXX	XXX	1		1	XXX	XXX	1
13-4032666	TOKIO MARINE AMERICA INSURANCE COMPANY		XXX	XXX		162	162	XXX	XXX	162
31-4423946	TRANSAMERICA CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	1	XXX	XXX	1		1	XXX	XXX	1
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	2	XXX	XXX		246	246	XXX	XXX	246
06-0566050	TRAVELERS INDEMNITY COMPANY	31	XXX	XXX		688	688	XXX	XXX	688
06-1286274	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY		XXX	XXX				XXX	XXX	
91-6027360	UNIGARD INSURANCE COMPANY		XXX	XXX				XXX	XXX	
47-0547953	UNION INSURANCE COMPANY		XXX	XXX				XXX	XXX	
42-0644327	UNITED FIRE & CASUALTY COMPANY		XXX	XXX				XXX	XXX	
13-5459190	UNITED STATES FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
52-0515280	US FIDELITY & GUARANTY COMPANY		XXX	XXX		1	1	XXX	XXX	1
13-3088732	WCF NATIONAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-2668999	WELLFLEET NEW YORK INSURANCE COMPANY		XXX	XXX				XXX	XXX	
41-0430825	WESTERN NATIONAL MUTUAL INSURANCE COMPANY		XXX	XXX				XXX	XXX	
48-0921045	WESTPORT INSURANCE CORPORATION	1	XXX	XXX	1		1	XXX	XXX	1
56-1507441	WILSHIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-1290712	XL REINSURANCE AMERICA INC		XXX	XXX				XXX	XXX	
94-1590201	YOSEMITE INSURANCE COMPANY		XXX	XXX		1	1	XXX	XXX	1
36-4233459	ZURICH AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		336	XXX	XXX	207	5,342	5,549	XXX	XXX	5,549
AA-9991161	COMMONWEALTH AUTOMOTIVE REINSURERS		XXX	XXX				XXX	XXX	
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-9991501	INDIANA MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991502	KENTUCKY MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991159	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION		XXX	XXX				XXX	XXX	
AA-9991423	MINNESOTA WORKERS COMPENSATION ASSOCIATION		XXX	XXX				XXX	XXX	
AA-9992201	NATIONAL FLOOD INSURANCE PROGRAM		XXX	XXX				XXX	XXX	
AA-9991132	NEW HAMPSHIRE REINSURANCE FACILITY		XXX	XXX				XXX	XXX	
AA-9991160	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND		XXX	XXX				XXX	XXX	
AA-9991139	NORTH CAROLINA REINSURANCE FACILITY		XXX	XXX				XXX	XXX	
AA-9991503	OHIO MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
AA-9991506	WEST VIRGINIA MINE SUBSIDENCE FUND		XXX	XXX				XXX	XXX	
1099999. Total Authorized - Pools - Mandatory Pools			XXX	XXX				XXX	XXX	
AA-3194168	ASPEN BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-1120337	ASPEN INSURANCE (UK) LIMITED		XXX	XXX				XXX	XXX	
AA-3194139	AXIS SPECIALTY LIMITED		XXX	XXX				XXX	XXX	
AA-3194122	DAVINCI REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
AA-1340125	HANNOVER RUECK SE	1	XXX	XXX	1		1	XXX	XXX	1
AA-3190871	LANCASHIRE INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-1122000	LLOYDS OF LONDON	177	XXX	XXX	177		177	XXX	XXX	177
AA-1127084	LLOYDS SYNDICATE NUMBER 1084		XXX	XXX				XXX	XXX	
AA-1127183	LLOYDS SYNDICATE NUMBER 1183		XXX	XXX				XXX	XXX	
AA-1120085	LLOYDS SYNDICATE NUMBER 1274		XXX	XXX				XXX	XXX	
AA-1127301	LLOYDS SYNDICATE NUMBER 1301		XXX	XXX				XXX	XXX	
AA-1127414	LLOYDS SYNDICATE NUMBER 1414		XXX	XXX				XXX	XXX	
AA-1120102	LLOYDS SYNDICATE NUMBER 1458		XXX	XXX				XXX	XXX	
AA-1120083	LLOYDS SYNDICATE NUMBER 1910		XXX	XXX				XXX	XXX	
AA-1128001	LLOYDS SYNDICATE NUMBER 2001		XXX	XXX				XXX	XXX	
AA-1128003	LLOYDS SYNDICATE NUMBER 2003		XXX	XXX				XXX	XXX	
AA-1128010	LLOYDS SYNDICATE NUMBER 2010		XXX	XXX				XXX	XXX	
AA-1128987	LLOYDS SYNDICATE NUMBER 2987		XXX	XXX				XXX	XXX	
AA-1129000	LLOYDS SYNDICATE NUMBER 3000		XXX	XXX				XXX	XXX	
AA-1126033	LLOYDS SYNDICATE NUMBER 33		XXX	XXX				XXX	XXX	
AA-1126435	LLOYDS SYNDICATE NUMBER 435		XXX	XXX				XXX	XXX	
AA-3190829	MARKEL BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-1121425	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	19	XXX	XXX	19		19	XXX	XXX	19
AA-3190686	PARTNER REINSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-3190339	RENAISSANCE REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
AA-1121270	RIVER THAMES INSURANCE COMPANY LIMITED	2	XXX	XXX		22	22	XXX	XXX	22
AA-3190870	VALIDUS REINSURANCE LIMITED		XXX	XXX				XXX	XXX	
1299999. Total Authorized - Other Non-U.S. Insurers		198	XXX	XXX	197	22	219	XXX	XXX	219

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		534	XXX	XXX	404	5,364	5,767	XXX	XXX	5,767
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
98-1050737	NATIONAL GENERAL RE LTD				XXX	XXX	XXX		XXX	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					XXX	XXX	XXX		XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					XXX	XXX	XXX		XXX	
2299999. Total Unauthorized - Affiliates					XXX	XXX	XXX		XXX	
22-2235730	ADMIRAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
46-5173660	ALEKA INSURANCE INC		6,544		XXX	XXX	XXX	6,544	XXX	6,544
63-0255547	ALFA MUTUAL FIRE INSURANCE COMPANY		21		XXX	XXX	XXX	21	XXX	21
31-0199720	AMERICAN DRUGGISTS INSURANCE COMPANY				XXX	XXX	XXX		XXX	
04-1028440	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY				XXX	XXX	XXX		XXX	
13-2963258	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)				XXX	XXX	XXX		XXX	
23-1502700	BEDIVERE INSURANCE COMPANY		398		XXX	XXX	XXX	398	XXX	398
22-2320779	CHUBB CUSTOM INSURANCE COMPANY				XXX	XXX	XXX		XXX	
84-0401397	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
47-0490411	COLUMBIA CASUALTY COMPANY		296		XXX	XXX	XXX	296	XXX	296
22-2476313	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	2	39	2	XXX	XXX	XXX	39	XXX	39
22-2464174	CRUM & FORSTER INSURANCE COMPANY		51		XXX	XXX	XXX	51	XXX	51
61-0654823	DELTA AMERICA RE INSURANCE COMPANY				XXX	XXX	XXX		XXX	
23-2153760	EXCALIBUR REINSURANCE CORPORATION	12	58	12	XXX	XXX	XXX	58	XXX	58
94-1032958	FREMONT INDEMNITY COMPANY				XXX	XXX	XXX		XXX	
22-2222789	GUARANTEE INSURANCE COMPANY	70	251	70	XXX	XXX	XXX	308	XXX	308
14-0727077	GUILDERLAND REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
74-1296673	HIGHLANDS INSURANCE COMPANY	7	36	7	XXX	XXX	XXX	36	XXX	36
02-0308052	HOME INSURANCE COMPANY				XXX	XXX	XXX		XXX	
13-3077651	ICM INSURANCE COMPANY				XXX	XXX	XXX		XXX	
36-2759195	ILLINOIS UNION INSURANCE COMPANY				XXX	XXX	XXX		XXX	
47-6025666	INLAND INSURANCE COMPANY		18		XXX	XXX	XXX	18	XXX	18
13-5339725	INSURANCE CORP OF NEW YORK	168	839	168	XXX	XXX	XXX	839	XXX	839
23-0867770	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY		3		XXX	XXX	XXX	3	XXX	3
36-1410470	LUMBERMENS MUTUAL CASUALTY COMPANY	64	317	64	XXX	XXX	XXX	317	XXX	317
23-0902460	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY				XXX	XXX	XXX		XXX	
83-4075549	NATIONAL LEGACY INSURANCE COMPANY		26		XXX	XXX	XXX	26	XXX	26
42-0791985	NORTHEASTERN INSURANCE COMPANY OF HARTFORD				XXX	XXX	XXX		XXX	
39-0509630	NORTHWESTERN NATIONAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
46-3590210	PACIFIC VALLEY INSURANCE COMPANY, INC				XXX	XXX	XXX		XXX	
23-0580680	RELIANCE INSURANCE COMPANY	7	37	7	XXX	XXX	XXX	37	XXX	37
34-1532771	SHELBY INSURANCE COMPANY	2	9	2	XXX	XXX	XXX	9	XXX	9
AA-9993225	SOUTH PLACE SYNDICATE		23		XXX	XXX	XXX	23	XXX	23

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
75-0784127	TRANSPORT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
06-1117063	TRENWICK AMERICA REINSURANCE CORPORATION				XXX	XXX	XXX		XXX	
13-2838344	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	809	4,034	809	XXX	XXX	XXX	4,034	XXX	4,034
63-0598629	VESTA FIRE INSURANCE CORPORATION	57	286	57	XXX	XXX	XXX	286	XXX	286
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		1,199	13,286	1,199	XXX	XXX	XXX	13,343	XXX	13,343
AA-9995026	CARPENTER MANAGEMENT CORPORATION		21		XXX	XXX	XXX	21	XXX	21
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	11	1,081	11	XXX	XXX	XXX	1,091	XXX	1,091
AA-9995022	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	4	21	4	XXX	XXX	XXX	21	XXX	21
AA-9995085	FORTRESS REINSURANCE INC.				XXX	XXX	XXX		XXX	
AA-9993217	MAIDEN LANE SYNDICATE INC.		23		XXX	XXX	XXX	23	XXX	23
2599999. Total Unauthorized - Pools - Voluntary Pools		16	1,146	16	XXX	XXX	XXX	1,156	XXX	1,156
AA-1240006	AG INSURANCE		22		XXX	XXX	XXX	22	XXX	22
AA-1120255	AGEAS INSURANCE LIMITED		62		XXX	XXX	XXX	62	XXX	62
AA-1120841	AIG EUROPE LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1580076	AIG GENERAL INSURANCE COMPANY LIMITED	1		1	XXX	XXX	XXX	1	XXX	1
AA-1580015	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	15	921	15	XXX	XXX	XXX	935	XXX	935
AA-1930610	ALLIANZ AUSTRALIA LIMITED				XXX	XXX	XXX		XXX	
AA-1240011	ALLIANZ BENELUX	1		1	XXX	XXX	XXX	1	XXX	1
AA-1840005	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA		2		XXX	XXX	XXX	2	XXX	2
AA-1320029	ALLIANZ FRANCE SA				XXX	XXX	XXX		XXX	
AA-1344102	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)				XXX	XXX	XXX		XXX	
AA-1320013	ALLIANZ IARD		15		XXX	XXX	XXX	15	XXX	15
AA-1120445	ALLIANZ INSURANCE PLC				XXX	XXX	XXX		XXX	
AA-3194128	ALLIED WORLD ASSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1340035	ALTE LEIPZIGER RUCKVERSICHERUNG AG				XXX	XXX	XXX		XXX	
AA-3190005	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED		200		XXX	XXX	XXX	200	XXX	200
AA-1930020	AMP GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1860050	ANADOLU SIGORTA		1		XXX	XXX	XXX	1	XXX	1
AA-3194126	ARCH REINS LIMITED				XXX	XXX	XXX		XXX	
AA-3190932	ARGO RE				XXX	XXX	XXX		XXX	
AA-1580005	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1360015	ASSICURAZIONI GENERALI S.P.A.		131		XXX	XXX	XXX	131	XXX	131
AA-1440035	ATERFORSAKRINGS AB LUAP				XXX	XXX	XXX		XXX	
AA-1930040	AUSTRALIAN REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1380080	AVERO SCHADEVERZEKERING BENELUX N.V.				XXX	XXX	XXX		XXX	
AA-1560390	AVIVA INSURANCE COMPANY OF CANADA		4		XXX	XXX	XXX	4	XXX	4
AA-1244102	AXA BELGIUM	1	128	1	XXX	XXX	XXX	129	XXX	129
AA-1121220	AXA INSURANCE UK PLC				XXX	XXX	XXX		XXX	
AA-1460185	AXA VERSICHERUNGEN AG	12	234	12	XXX	XXX	XXX	246	XXX	246
AA-1320030	AZUR ASSURANCES IARD				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-2980055	B.S.E., BANCO DE SEGUROS DEL ESTADO				XXX	XXX	XXX		XXX	
AA-1460025	BALOISE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3191105	BAYSIDE REINS COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3191004	BISON INSURANCE COMPANY		553		XXX	XXX	XXX	553	XXX	553
AA-3190040	BLUEWATER INSURANCE, LIMITED				XXX	XXX	XXX		XXX	
AA-1720007	BOTHNIA INTERNATIONAL INSURANCE COMPANY LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1120300	BRITISH RESERVE INSURANCE COMPANY LIMITED		10		XXX	XXX	XXX	10	XXX	10
AA-3190045	BRITTANY INSURANCE COMPANY LIMITED		3		XXX	XXX	XXX	3	XXX	3
AA-2131002	CAJA NACIONAL DE AHORRO Y SEGURO				XXX	XXX	XXX		XXX	
AA-1120146	CATALINA LONDON LIMITED	2	20	2	XXX	XXX	XXX	23	XXX	23
AA-1120089	CATALINA WORTHING INSURANCE LIMITED	6	990	6	XXX	XXX	XXX	996	XXX	996
AA-1990110	CENTRAL REINSURANCE CORPORATION LIMITED				XXX	XXX	XXX		XXX	
AA-1121065	CGU BONUS LIMITED				XXX	XXX	XXX		XXX	
AA-1930120	CHAMBER OF MANUFACTURES INSURANCE LIMITED.		11		XXX	XXX	XXX	11	XXX	11
AA-1780116	CHAUCER INSURANCE COMPANY DESIGNATED ACTIVITY COMPANY				XXX	XXX	XXX		XXX	
AA-3190057	CHEMICAL INSURANCE COMPANY, LIMITED				XXX	XXX	XXX		XXX	
AA-9240012	CHINA PROPERTY & CASUALTY REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3190770	CHUBB TEMPEST REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-5280020	CHUNGKUO INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-2232002	CIA. REAL BRASILEIRA DE SEGUROS				XXX	XXX	XXX		XXX	
AA-2231020	CIA. UNIAO DE SEGUROS GERAIS			2	XXX	XXX	XXX		XXX	
AA-1930130	CIC INSURANCE LTD.	5	6	5	XXX	XXX	XXX	6	XXX	6
AA-1320035	COLISEE RE	2	12	2	XXX	XXX	XXX	14	XXX	14
AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED		1		XXX	XXX	XXX	1	XXX	1
00-0000000	COMP. DASSUR. REUNIES RISQUES DIVERS		4		XXX	XXX	XXX	4	XXX	4
AA-1460035	CONTINENTALE ALLGEMEINE VERS. AG				XXX	XXX	XXX		XXX	
AA-1120495	DOMINION INSURANCE COMPANY LIMITED	2	201	2	XXX	XXX	XXX	203	XXX	203
AA-1340085	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1120515	EAGLE STAR INSURANCE COMPANY LIMITED		25		XXX	XXX	XXX	25	XXX	25
AA-1120536	EL PASO INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1240054	EULER HERMES CREDIT INSURANCE BELGIUM SA		107		XXX	XXX	XXX	107	XXX	107
00-0000000	EULER HERMES KREDITFORSIKRING				XXX	XXX	XXX		XXX	
AA-1120580	EXCESS INSURANCE COMPANY LIMITED		50		XXX	XXX	XXX	50	XXX	50
AA-1360065	F.A.T.A. ASSICURAZIONI SPA.				XXX	XXX	XXX		XXX	
AA-3191289	FIDELIS INSURANCE BERMUDA LIMITED				XXX	XXX	XXX		XXX	
AA-1120175	FIDELIS UNDERWRITING LTD				XXX	XXX	XXX		XXX	
AA-1440004	FORSAKRINGSAKTIEBOLAGET AGRIA (PUBL)				XXX	XXX	XXX		XXX	
AA-1320135	GAN ASSURANCES IARD				XXX	XXX	XXX		XXX	
AA-1120661	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1220027	GENERALI HOLDING VIENNA AG				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1220035	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1420030	GJENSIDIGE NOR FORSIKRING				XXX	XXX	XXX		XXX	
00-0000000	GORDIAN RUNOFF LIMITED		9		XXX	XXX	XXX	9	XXX	9
AA-1340100	GOTHAER RUCKVERSICHERUNG AG.				XXX	XXX	XXX		XXX	
AA-1340105	GOTHAER VERSICHERUNGSBANK VVAG				XXX	XXX	XXX		XXX	
AA-1120700	GREYFRIARS INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1320032	GROUPAMA SA				XXX	XXX	XXX		XXX	
AA-1860340	GUNES SIGORTA A.S.		391	49	XXX	XXX	XXX	391	XXX	391
AA-1340115	HAMBURGER INTERNATIONALE RUCK-VERS. AG				XXX	XXX	XXX		XXX	
AA-3191190	HAMILTON RE LTD				XXX	XXX	XXX		XXX	
AA-3190060	HANNOVER RE (BERMUDA) LIMITED				XXX	XXX	XXX		XXX	
AA-1340129	HANSEATICA RUCKVERSICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-5420070	HANWHA GENERAL INSURANCE COMPANY LIMITED		1		XXX	XXX	XXX	2	XXX	2
AA-3190080	HEDDINGTON INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1340132	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT				XXX	XXX	XXX		XXX	
AA-1120760	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	556	2,775	556	XXX	XXX	XXX	2,775	XXX	2,775
AA-0000000	HIH COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1120525	HISCOX COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED				XXX	XXX	XXX		XXX	
AA-1340087	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG				XXX	XXX	XXX		XXX	
AA-5480045	HONG LEONG ASSURANCE BERHAD				XXX	XXX	XXX		XXX	
00-0000000	ICS ASSURANCES, S A				XXX	XXX	XXX		XXX	
00-0000000	IND. CIE D ASS. TOUS RISQUES				XXX	XXX	XXX		XXX	
AA-1122022	INDEMNITY GUARANTEE		1		XXX	XXX	XXX	1	XXX	1
AA-0000000	INSURANCE AUSTRALIA LIMITED		3		XXX	XXX	XXX	3	XXX	3
AA-1780035	INSURANCE CORPORATION OF IRELAND PLC				XXX	XXX	XXX		XXX	
AA-1560480	INTACT INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-2230425	IRB BRASIL RESSEGUROS SA	6	25	6	XXX	XXX	XXX	30	XXX	30
AA-5424101	K B INSURANCE CO LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-1240026	KBC ASSURANCES		5		XXX	XXX	XXX	6	XXX	6
AA-8310006	KELVIN RE LTD				XXX	XXX	XXX		XXX	
AA-1120475	KINGSCROFT INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-5420050	KOREAN REINSURANCE COMPANY	2		2	XXX	XXX	XXX	2	XXX	2
AA-1580050	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	1	51	1	XXX	XXX	XXX	52	XXX	52
AA-1240068	L'ETOILE 1905 S.A.		5		XXX	XXX	XXX	5	XXX	5
AA-1360067	LA FENICE RIASSICURAZIONI SPA				XXX	XXX	XXX		XXX	
AA-1560034	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.				XXX	XXX	XXX		XXX	
AA-1360165	LA NATIONALE S.P.A.				XXX	XXX	XXX		XXX	
AA-1320245	LA REASSURANCE INTERCONTINENTALE S.A.				XXX	XXX	XXX		XXX	
AA-1320255	LA REUNION FRANCAISE S.A.				XXX	XXX	XXX		XXX	
AA-2991000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190349	LAKEWOOD INSURANCE LIMITED		38		XXX	XXX	XXX	38	XXX	38
AA-1440060	LANSFORSAKRINGSBOLAGENS A/B				XXX	XXX	XXX		XXX	
AA-1370095	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA		7		XXX	XXX	XXX	7	XXX	7
AA-1860690	LIBERTY SIGORTA A.S.				XXX	XXX	XXX		XXX	
AA-3191239	LUMEN RE LIMITED				XXX	XXX	XXX		XXX	
AA-1360133	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA				XXX	XXX	XXX		XXX	
AA-1320171	MAAF ASSURANCES				XXX	XXX	XXX		XXX	
AA-1840610	MAPFRE INDUSTRIAL S.A.				XXX	XXX	XXX		XXX	
AA-1120952	MERCANTILE INDEMNITY COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1240125	MERCATOR VERZEKERINGEN NV				XXX	XXX	XXX		XXX	
AA-5420060	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED		5		XXX	XXX	XXX	5	XXX	5
AA-1860620	MILLI REASURANS T.A.S.		2		XXX	XXX	XXX	3	XXX	3
AA-1120980	MINSTER INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1121410	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED		4		XXX	XXX	XXX	4	XXX	4
AA-1580085	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	10	220	10	XXX	XXX	XXX	229	XXX	229
AA-0051036	MLC REINSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1460019	MS AMLIN AG				XXX	XXX	XXX		XXX	
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	1		1	XXX	XXX	XXX	1	XXX	1
AA-1340165	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1320205	MUTUELLE CENTRALE DE REASSURANCE				XXX	XXX	XXX		XXX	
AA-0000000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	1	267	1	XXX	XXX	XXX	268	XXX	268
AA-5340660	NEW INDIA ASSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1380140	NIEUW ROTTERDAM BEHEER N.V.				XXX	XXX	XXX		XXX	
AA-1121075	NIPPON INSURANCE COMPANY OF EUROPE LIMITED		1		XXX	XXX	XXX	1	XXX	1
AA-1580070	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED		24		XXX	XXX	XXX	24	XXX	24
AA-1560542	NORTHBRIDGE GENERAL INSURANCE CORPORATION	9	221	9	XXX	XXX	XXX	230	XXX	230
AA-1340135	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-2990725	ORINOCO SEGUROS C.A.	1	4	1	XXX	XXX	XXX	4	XXX	4
AA-3190131	OWENS INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1240163	P & V ASSURANCES SC				XXX	XXX	XXX		XXX	
AA-1780078	PARTNER REINSURANCE EUROPE SE				XXX	XXX	XXX		XXX	
AA-1340187	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340245	PROVINZIAL NORDWEST HOLDING AG				XXX	XXX	XXX		XXX	
AA-1120481	QBE INSURANCE (EUROPE) LIMITED				XXX	XXX	XXX		XXX	
AA-1240051	QBE RE EUROPE NV/SA				XXX	XXX	XXX		XXX	
AA-1780070	QBE REINSURANCE (EUROPE) LIMITED				XXX	XXX	XXX		XXX	
AA-1810007	R&Q INSURANCE (MALTA) LIMITED		5		XXX	XXX	XXX	5	XXX	5
AA-1340004	R+V VERSICHERUNG AKTIENGESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-3190137	RAMUS INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-2990857	REASEGURADORA DELTA CA				XXX	XXX	XXX		XXX	
AA-2990860	REASEGURADORA NACIONAL DE VENEZUELA C.A.				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1280110	REASSURANCEAFVIKLINGS-AKTIESELSKABET	4	18	4	XXX	XXX	XXX	18	XXX	18
AA-5360041	REASURANSI INDONESIA UTAMA (PERSERO)				XXX	XXX	XXX		XXX	
AA-1340201	RHEINLAND VERS.-AG		29		XXX	XXX	XXX	29	XXX	29
AA-1120465	RIVERSTONE INSURANCE (UK) LIMITED		15		XXX	XXX	XXX	15	XXX	15
AA-1720100	SAMPO INTERNATIONAL INSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-1720070	SAMPO PLC				XXX	XXX	XXX		XXX	
AA-3191213	SANDERS RE		68		XXX	XXX	XXX		XXX	
AA-3191403	SANDERS RE II LTD.				XXX	XXX	XXX		XXX	
AA-1340015	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG				XXX	XXX	XXX		XXX	
AA-1320158	SCOR SE				XXX	XXX	XXX		XXX	
AA-1320158	SCOR SE				XXX	XXX	XXX		XXX	
AA-1569750	SCOTTISH AND YORK HOLDINGS LIMITED				XXX	XXX	XXX		XXX	
AA-1240175	SECURA SOCIETE DE REASSURANCES		27		XXX	XXX	XXX	27	XXX	27
AA-5760050	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD				XXX	XXX	XXX		XXX	
AA-5760055	SINGAPORE REINSURANCE CORPORATION LIMITED		2		XXX	XXX	XXX	2	XXX	2
AA-1440075	SIRIUS FORSAKRINGSAKTIEBOLAGET				XXX	XXX	XXX		XXX	
AA-3190146	SOLAR INSURANCE COMPANY LIMITED		15		XXX	XXX	XXX	15	XXX	15
AA-1580110	SOMPO JAPAN INSURANCE INC	17	2,535	17	XXX	XXX	XXX	2,551	XXX	2,551
AA-1961001	SOUTH BRITISH INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1420110	SPAREBANK 1 SKADEFORSIKRING AS	2	14	2	XXX	XXX	XXX	16	XXX	16
AA-3190582	ST JOHN'S INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1440090	STOCKHOLM ATERFORSAKRINGS AB		4		XXX	XXX	XXX	5	XXX	5
AA-1440100	STOCKHOLM REINSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1930925	SUNCORP-METWAY INSURANCE LIMITED		319		XXX	XXX	XXX	319	XXX	319
AA-1340260	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT		24		XXX	XXX	XXX	24	XXX	24
AA-1440105	SWEDISH CLUB				XXX	XXX	XXX		XXX	
AA-1370021	SWISS RE EUROPE SA				XXX	XXX	XXX		XXX	
AA-5324100	TAIPING REINSURANCE COMPANY LIMITED.				XXX	XXX	XXX		XXX	
AA-1580080	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-5280065	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1580095	THE TOA REINSURANCE COMPANY LIMITED		19		XXX	XXX	XXX	19	XXX	19
AA-1580100	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1960655	TOWER INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-1340225	TRANSATLANTISCHE BETEILIGUNGS - AG				XXX	XXX	XXX		XXX	
AA-1440043	TRYGG HANSA INSURANCE COMPANY LIMITED				XXX	XXX	XXX		XXX	
AA-1340006	UNION REINSURANCE COMPANY				XXX	XXX	XXX		XXX	
AA-1780054	UNIPOLRE LIMITED		36		XXX	XXX	XXX	36	XXX	36
AA-1360195	UNIPOLSAI ASSICURAZIONI SPA				XXX	XXX	XXX		XXX	
AA-1220020	UNIQA VERSICHERUNGEN AG				XXX	XXX	XXX		XXX	
AA-1120590	UNITED FRIENDLY GENERAL INSURANCE LIMITED				XXX	XXX	XXX		XXX	
AA-3191388	VERMEER REISNURANCE LTD				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1360265	VITTORIA ASSICURAZIONI S.P.A.				XXX	XXX	XXX		XXX	
AA-1121532	WAUSAU INSURANCE COMPANY (UK) LIMITED				XXX	XXX	XXX		XXX	
AA-1220070	WIENER RUCKVERSICHERUNGS GESELLSCHAFT				XXX	XXX	XXX		XXX	
AA-1340265	WUESTENROT VESICHERUNGS AG				XXX	XXX	XXX		XXX	
AA-3191315	XL BERMUDA LIMITED				XXX	XXX	XXX		XXX	
AA-1120018	ZURICH INTERNATIONAL (UK) LIMITED				XXX	XXX	XXX		XXX	
AA-1460190	ZURICH VERS.GES. AG				XXX	XXX	XXX		XXX	
2699999. Total Unauthorized - Other Non-U.S. Insurers		660	10,910	712	XXX	XXX	XXX	10,935	XXX	10,935
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1,875	25,342	1,926	XXX	XXX	XXX	25,434	XXX	25,434
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190770	CHUBB TEMPEST REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194122	DAVINCI REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3194130	ENDURANCE SPECIALTY INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190875	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
CR-3190339	RENAISSANCE REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		2,409	25,342	1,926	404	5,364	5,767	25,434		31,201
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals		2,409	25,342	1,926	404	5,364	5,767	25,434		31,201

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
1001	1	021000089	CITIBANK	5,989
1002	1	021000089	CITIBANK	23,358
1003	1	981390502	LLOYDS BANK CORP MARKETS PLC	14,122
1004	1	026008808	UNICREDIT	7,117
1005	1	026008044	COMMERZBANK	3,576
1006	1	026004307	MIZUHO BANK	29,150
1007	2	026009593	BANK OF AMERICA	1,875
1007	2	021000021	JPMORGAN CHASE	1,875
1007	2	021000089	CITIBANK	1,875
1007	2	121000248	WELLS FARGO	1,875
1007	2	026014630	MORGAN STANLEY	1,875
1007	2	026009632	MUFG BANK LTD.	1,875
1008	1	021000089	CITIBANK	4,784
1009	2	026003337	UBS	22,567
1010	2	021000089	CITIBANK	7,809
1010	2	026003036	SEB SKANDINAVISKA ENSKILDA BANKEN	13,311
1011	2	026007689	BNP PARIBAS	1,278
1011	2	026008044	COMMERZBANK	1,278
1011	2	026007728	NATIONAL AUSTRALIA BANK LTD	1,420
1011	2	026002574	BARCLAYS	1,561
1011	2	981390502	LLOYDS BANK CORP MARKETS PLC	1,561
1013	1	021000021	JPMORGAN CHASE	2,131
1014	1	026009179	CREDIT SUISSE	5,334
1015	1	026002574	BARCLAYS	403
1016	1	021000089	CITIBANK	916
1017	1	021000089	CITIBANK	1,245
1018	1	026002574	BARCLAYS	250
1019	1	981390502	LLOYD'S BANK	916
1022	1	021000018	ANZ	329
1024	1	026007689	BNP PARIBAS	137
1024	1	026007689	BNP PARIBAS	265
1024	1	026007689	BNP PARIBAS	352
1024	1	026007689	BNP PARIBAS	933
1025	1	071000288	HARRIS NA	21
1026	1	021000089	CITIBANK	1
1026	1	021000089	CITIBANK	6
1026	1	021000089	CITIBANK	121
1026	1	021000089	CITIBANK	206
1026	1	021000089	CITIBANK	244
1026	1	021000089	CITIBANK	674
1026	1	021000089	CITIBANK	1,292
1027	1	021000089	CITIBANK	1,165
1029	1	021000089	CITIBANK	99
1030	1	021000089	CITIBANK	17
1031	1	021000021	JP MORGAN CHASE	5
1033	1	021000089	CITIBANK	15
1035	1	026008073	CREDIT AGRICOLE	86
1036	1	026007692	BANCO SANTANDER	201

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
1037	1	021000089	CITIBANK	592
1037	1	026001591	STANDARD CHARTERED	1,870
1038	1	021000089	CITIBANK	692
1039	1	021000089	CITIBANK	78
1040	1	021000021	WESTPAC BANKING CORPORATION	198
1041	1	021000089	CITIBANK	68
1043	1	021000089	CITIBANK	98
1043	1	021000089	CITIBANK	1,200
1044	1	021000089	CITIBANK	15
1045	1	021000018	ANZ	57
1046	1	026007728	NATIONAL AUSTRALIA BANK	8
1049	1	026008044	COMMERZBANK	72
1050	1	021000089	CITIBANK	15
1052	1	021000089	CITIBANK	126
1052	1	021000089	CITIBANK	194
1052	1	021000089	CIITIBANK	821
1052	1	021000089	CITIBANK	1,514
1053	1	072000096	COMERICA BANK	992
1055	1	026004093	ROYAL BANK OF CANADA	
1058	1	021000089	CITIBANK	29
1060	1	021000089	CITIBANK	2,436
1061	1	021000089	CITIBANK	6,322
1062	1	026004307	MIZUHO BANK	249
1063	1	026002655	LLOYDS BANK PLC	3,192
1064	1	026007689	BNP PARIBAS	245
1065	1	021000089	CITIBANK	1,253
1066	1	021000089	CITIBANK	2,105
1066	1	021000089	CITIBANK	2,755
1068	1	021000089	CITIBANK	5
1069	1	026010841	SVENSKA HANDELSBANKEN AB	125
1070	1	026007689	BNP PARIBAS	301
1071	1	026004093	RBC BANK CANADA	113
1072	1	021000089	CITIBANK	
1073	1	021000089	CITIBANK	36
1073	1	021000089	CITIBANK	53
1073	1	021000089	CITIBANK	1,631
1074	1	026002574	BARCLAYS	73
1075	1	021000021	NATIXIS	351
1076	1	021000089	CITIBANK	317
1076	1	021000089	CITIBANK	392
1076	1	021000089	CITIBANK	891
1077	1	021000089	CITIBANK	392
1078	1	021000089	CITIBANK	64
1078	1	021000089	CITIBANK	4
1079	1	026009179	CREDIT SUISSE	1,303
1080	1	026007728	NATIONAL AUSTRALIA BANK	4
1080	1	026007728	NATIONAL AUSTRALIA BANK	4
1080	1	026007728	NATIONAL AUSTRALIA BANK	9

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
1080	1	026007728	NATIONAL AUSTRALIA BANK	13
1082	1	026007689	BNP PARIBUS	1,206
1083	1	026003780	DEUTSCHE BANK	1,392
1084	1	021000089	CITIBANK	6,657
1085	1	021000089	CITIBANK	2,417
1087	1	021000021	JP MORGAN CHASE	2
1088	1	026009593	BANK OF AMERICA	176
Total				212,621

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	30.000	5,764
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3,Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	NATIONAL GENERAL RE LTD	1,248,847	2,657,883	Yes [X] No [ ]
7.	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	360,118		Yes [ ] No [X]
8.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	177,715	359	Yes [ ] No [X]
9.	NATIONAL FLOOD INSURANCE PROGRAM	164,392	250,602	Yes [ ] No [X]
10.	LLOYDS OF LONDON	146,156		Yes [ ] No [X]

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	49,376,493,018		49,376,493,018
2.	Premiums and considerations (Line 15)	7,627,841,703	(26,448)	7,627,815,255
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	272,678,012	(255,332,322)	17,345,690
4.	Funds held by or deposited with reinsured companies (Line 16.2)			
5.	Other assets	1,490,049,371	(7,776,403)	1,482,272,967
6.	Net amount recoverable from reinsurers		1,386,480,900	1,386,480,900
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	58,767,062,103	1,123,345,727	59,890,407,830
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	20,637,877,647	1,397,808,779	22,035,686,426
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	2,243,249,595	(80,247,419)	2,163,002,176
11.	Unearned premiums (Line 9)	12,961,752,154	721,416,498	13,683,168,653
12.	Advance premiums (Line 10)	353,586,014	129,131	353,715,145
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	781,078,591	(780,843,649)	234,942
15.	Funds held by company under reinsurance treaties (Line 13)	104,302,213	(104,302,213)	
16.	Amounts withheld or retained by company for account of others (Line 14)	38,580,527	843,858	39,424,385
17.	Provision for reinsurance (Line 16)	31,201,024	(31,201,024)	
18.	Other liabilities	3,184,414,670	(258,235)	3,184,156,435
19.	Total liabilities excluding protected cell business (Line 26)	40,336,042,434	1,123,345,727	41,459,388,161
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	18,431,019,669	XXX	18,431,019,669
22.	Totals (Line 38)	58,767,062,103	1,123,345,727	59,890,407,829

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	782,631,877	XXX	625,694,754	XXX		XXX		XXX		XXX	106,015,012	XXX		XXX		XXX	50,922,111	XXX
2. Premiums earned	767,911,171	XXX	616,035,958	XXX		XXX		XXX		XXX	103,004,456	XXX		XXX		XXX	48,870,757	XXX
3. Incurred claims	471,303,596	61.4	406,682,356	66.0							37,331,192	36.2					27,290,048	55.8
4. Cost containment expenses	18,067,196	2.4	16,095,517	2.6							1,908,794	1.9					62,885	0.1
5. Incurred claims and cost containment expenses (Lines 3 and 4)	489,370,792	63.7	422,777,873	68.6							39,239,986	38.1					27,352,933	56.0
6. Increase in contract reserves																		
7. Commissions (a)	228,168,061	29.7	176,872,646	28.7							36,940,540	35.9					14,354,875	29.4
8. Other general insurance expenses	33,675	0.0	33,675	0.0														
9. Taxes, licenses and fees	34,008,464	4.4	28,391,418	4.6							3,008,821	2.9					2,608,225	5.3
10. Total other expenses incurred	262,210,200	34.1	205,297,739	33.3							39,949,361	38.8					16,963,100	34.7
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	16,330,179	2.1	(12,039,654)	(2.0)							23,815,109	23.1					4,554,724	9.3
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	16,330,179	2.1	(12,039,654)	(2.0)							23,815,109	23.1					4,554,724	9.3
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	14,720,705	9,658,814				3,155,929			1,905,962
2. Advance premiums	1,088,319					1,088,319			
3. Reserve for rate credits									
4. Total premium reserves, current year	15,809,024	9,658,814				4,244,248			1,905,962
5. Total premium reserves, prior year									
6. Increase in total premium reserves	15,809,024	9,658,814				4,244,248			1,905,962
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	190,017,553	159,964,958				20,279,357			9,773,238
2. Total prior year									
3. Increase	190,017,553	159,964,958				20,279,357			9,773,238

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	(23,583,942)	(13,310,862)				(10,237,397)			(35,683)
1.2 On claims incurred during current year	304,869,985	260,028,260				27,289,232			17,552,493
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	155,994,206	142,159,672				8,731,366			5,103,168
2.2 On claims incurred during current year	34,023,347	17,805,286				11,547,991			4,670,070
3. Test:									
3.1 Line 1.1 and 2.1	132,410,264	128,848,810				(1,506,031)			5,067,485
3.2 Claim reserves and liabilities, December 31, prior year									
3.3 Line 3.1 minus Line 3.2	132,410,264	128,848,810				(1,506,031)			5,067,485

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	782,631,877	625,694,754				106,015,012			50,922,111
2. Premiums earned	767,911,171	616,035,958				103,004,456			48,870,757
3. Incurred claims	471,303,596	406,682,356				37,331,192			27,290,048
4. Commissions	228,168,061	176,872,646				36,940,540			14,354,875
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning claim reserves and liabilities				
3. Ending claim reserves and liabilities				
4. Claims paid				
B. Assumed Reinsurance:				
5. Incurred Claims	174,481,195	11,867,875	284,954,526	471,303,596
6. Beginning claim reserves and liabilities				
7. Ending claim reserves and liabilities	58,338,167	4,133,308	127,546,079	190,017,554
8. Claims paid	116,143,028	7,734,567	157,408,447	281,286,042
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning claim reserves and liabilities				
11. Ending claim reserves and liabilities				
12. Claims paid				
D. Net:				
13. Incurred Claims	174,481,195	11,867,875	284,954,526	471,303,596
14. Beginning claim reserves and liabilities				
15. Ending claim reserves and liabilities	58,338,167	4,133,308	127,546,079	190,017,554
16. Claims paid	116,143,028	7,734,567	157,408,447	281,286,042
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses	175,890,047	13,122,099	300,358,646	489,370,792
18. Beginning reserves and liabilities				
19. Ending reserves and liabilities	60,601,399	4,184,693	132,881,180	197,667,272
20. Paid claims and cost containment expenses	115,288,648	8,937,406	167,477,466	291,703,520

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	152,234	59,048	56,900	14,924	20,413	2	6,351	155,573	XXX
2. 2012	24,480,407	486,249	23,994,158	14,904,951	938,268	577,543		2,386,019	56,596	1,209,726	16,873,649	XXX
3. 2013	25,211,087	476,414	24,734,673	13,437,746	45,300	566,649	3	2,186,504	9,767	1,220,507	16,135,829	XXX
4. 2014	26,428,648	454,184	25,974,464	14,824,881	39,075	590,960	10	2,069,624	4,985	1,324,264	17,441,396	XXX
5. 2015	27,860,252	416,738	27,443,514	15,962,631	91,180	713,710	1,908	2,227,784	8,665	1,469,943	18,802,373	XXX
6. 2016	28,750,107	384,365	28,365,742	17,093,954	511,112	738,229	5,858	2,392,818	28,189	1,537,823	19,679,843	XXX
7. 2017	29,390,944	353,967	29,036,977	17,560,927	1,139,961	702,664	3,552	2,504,626	68,980	1,826,799	19,555,724	XXX
8. 2018	30,789,333	404,723	30,384,610	16,440,242	91,906	706,069	9,183	2,350,885	12,252	2,185,789	19,383,854	XXX
9. 2019	32,613,035	458,687	32,154,348	17,183,407	211,861	541,544	8,164	2,339,208	19,400	1,778,246	19,824,735	XXX
10. 2020	32,443,442	439,299	32,004,143	14,695,162	131,132	260,046	2,482	2,192,954	43,877	1,511,396	16,970,672	XXX
11. 2021	38,289,050	2,452,117	35,836,933	15,206,728	1,084,719	130,349	19,700	2,019,561	32,295	1,203,027	16,219,924	XXX
12. Totals	XXX	XXX	XXX	157,462,863	4,343,561	5,584,664	65,784	22,690,397	285,008	15,273,873	181,043,571	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	1,568,360	664,929	736,513	179,284	298,525	101,459	115,973	31,913	107,383	7	39	1,849,162	XXX
2. 2012	21,023	6,133	18,765		2,605		19,063		19,305		96	74,628	XXX
3. 2013	29,593		7,986	(1)	3,490		17,171		20,262		74	78,503	XXX
4. 2014	58,174	511	29,528	(10)	6,473	49	12,563	(1)	20,796	1	311	126,984	XXX
5. 2015	138,719	5,882	29,381	1,186	13,672	2	13,545	20	22,551		2,039	210,778	XXX
6. 2016	248,374	28	29,584	386	28,668		21,777	(1)	25,812		4,294	353,802	XXX
7. 2017	472,346	4,983	61,305	1,014	53,573	2	37,098	1	30,982		18,618	649,304	XXX
8. 2018	856,544	14,194	164,016	772	108,615	32	76,492	31	45,953	1,144	49,038	1,235,446	XXX
9. 2019	1,603,013	30,941	319,060	7,233	193,895	17	113,531	15	77,282	1	41,902	2,268,574	XXX
10. 2020	2,266,331	56,935	752,119	54,024	219,537	56	282,096	272	97,427	9,158	124,627	3,497,064	XXX
11. 2021	6,124,345	173,957	2,877,365	519,140	388,105	31	514,319	25,312	525,556	55,402	937,670	9,655,847	XXX
12. Totals	13,386,822	958,493	5,025,622	763,029	1,317,157	101,649	1,223,628	57,563	993,310	65,713	1,178,708	20,000,093	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,460,660	388,503
2. 2012	17,949,274	1,000,997	16,948,277	73.3	205.9	70.6				33,655	40,973
3. 2013	16,269,401	55,069	16,214,332	64.5	11.6	65.6				37,580	40,923
4. 2014	17,612,999	44,619	17,568,379	66.6	9.8	67.6				87,201	39,783
5. 2015	19,121,994	108,843	19,013,150	68.6	26.1	69.3				161,031	49,746
6. 2016	20,579,217	545,571	20,033,645	71.6	141.9	70.6				277,545	76,258
7. 2017	21,423,521	1,218,493	20,205,028	72.9	344.2	69.6				527,654	121,650
8. 2018	20,748,815	129,514	20,619,301	67.4	32.0	67.9				1,005,594	229,852
9. 2019	22,370,939	277,631	22,093,308	68.6	60.5	68.7				1,883,899	384,675
10. 2020	20,765,672	297,936	20,467,736	64.0	67.8	64.0				2,907,491	589,573
11. 2021	27,786,328	1,910,557	25,875,771	72.6	77.9	72.2				8,308,612	1,347,235
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	16,690,922	3,309,170

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	8,058,016	7,835,776	7,826,411	7,733,942	7,796,489	7,924,688	8,033,566	8,142,866	8,323,535	8,496,935	173,400	354,070
2. 2012	14,773,570	14,842,316	14,740,521	14,716,290	14,683,883	14,632,305	14,602,131	14,575,592	14,570,845	14,599,549	28,705	23,957
3. 2013	XXX	14,154,406	14,226,175	14,275,489	14,214,214	14,137,551	14,064,160	14,052,022	14,027,038	14,017,333	(9,705)	(34,689)
4. 2014	XXX	XXX	15,550,414	15,713,678	15,669,415	15,579,874	15,514,790	15,454,265	15,428,878	15,482,944	54,066	28,679
5. 2015	XXX	XXX	XXX	16,817,274	16,908,582	16,811,779	16,761,778	16,720,421	16,704,684	16,771,481	66,797	51,060
6. 2016	XXX	XXX	XXX	XXX	17,937,560	17,714,852	17,597,607	17,549,211	17,559,722	17,643,203	83,482	93,992
7. 2017	XXX	XXX	XXX	XXX	XXX	17,943,553	17,937,222	17,845,202	17,603,276	17,738,400	135,123	(106,803)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	18,617,120	18,665,799	18,296,183	18,235,859	(60,325)	(429,941)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,620,622	19,551,280	19,696,219	144,939	75,597
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,235,055	18,230,391	(4,665)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,418,351	XXX	XXX
										12. Totals	611,818	55,922

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000	2,461,930	4,045,166	4,960,921	5,574,395	5,967,338	6,221,541	6,475,545	6,619,987	6,755,149	XXX	XXX
2. 2012	9,636,663	12,262,828	13,292,773	13,934,880	14,253,092	14,401,536	14,474,961	14,516,045	14,533,538	14,544,226	XXX	XXX
3. 2013	XXX	8,908,680	11,671,639	12,763,039	13,363,788	13,671,038	13,821,561	13,910,357	13,939,386	13,959,092	XXX	XXX
4. 2014	XXX	XXX	10,049,161	12,978,633	14,058,606	14,681,941	15,065,722	15,262,062	15,333,486	15,376,756	XXX	XXX
5. 2015	XXX	XXX	XXX	10,610,281	13,836,825	15,012,431	15,774,526	16,273,921	16,469,431	16,583,254	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	11,280,638	14,471,185	15,708,265	16,621,517	17,081,334	17,315,214	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	11,170,884	14,574,885	15,992,709	16,641,062	17,120,078	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	11,547,535	15,165,858	16,311,589	17,045,222	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,121,015	16,056,837	17,504,926	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,312,244	14,821,595	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,232,658	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	2,635,718	1,890,666	1,472,518	1,114,860	863,596	772,171	576,211	488,771	487,656	641,289
2. 2012	1,125,010	681,316	359,469	249,749	153,763	107,227	51,266	27,860	20,393	37,828
3. 2013	XXX	1,144,766	665,584	405,730	252,122	181,173	90,483	60,015	38,509	25,158
4. 2014	XXX	XXX	1,235,168	693,490	350,139	239,778	113,111	51,651	27,445	42,102
5. 2015	XXX	XXX	XXX	1,225,207	611,876	334,028	150,608	92,616	47,843	41,720
6. 2016	XXX	XXX	XXX	XXX	1,456,995	685,776	283,284	140,391	73,042	50,976
7. 2017	XXX	XXX	XXX	XXX	XXX	1,579,424	654,965	312,773	108,810	97,389
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,781,525	765,836	326,449	239,705
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,904,898	715,112	425,343
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,242,346	979,918
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,847,231

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	6,492		996		258		3,250	7,745	XXX
2. 2012	6,395,277	154,422	6,240,855	3,706,133	39,070	104,300		615,604	8,113	71,385	4,378,854	1,028,504
3. 2013	6,654,317	140,537	6,513,780	2,977,364	126	98,142		458,783		76,073	3,534,164	739,327
4. 2014	6,953,901	123,229	6,830,671	3,479,732	100	99,085	2	500,859		72,024	4,079,574	827,908
5. 2015	7,214,041	106,581	7,107,460	3,417,440	1,647	109,768	90	507,476		85,538	4,032,947	787,896
6. 2016	7,304,003	90,675	7,213,328	3,786,735	(228)	109,159	110	545,930		80,428	4,441,942	873,063
7. 2017	7,325,272	73,184	7,252,088	4,161,374	(29)	131,072	198	572,526		306,167	4,864,804	947,598
8. 2018	7,499,944	90,662	7,409,282	4,147,451	(3)	161,273	5,369	586,362	(105)	577,709	4,889,824	862,031
9. 2019	7,909,320	86,401	7,822,918	4,298,232	(2,358)	131,104	246	588,463		62,090	5,019,911	849,196
10. 2020	8,264,035	76,257	8,187,778	4,927,996	30,626	135,242	(1,047)	605,321	20,265	38,961	5,618,715	963,816
11. 2021	8,906,463	382,034	8,524,429	4,287,181	220,352	49,959	2,423	568,746	21,732	6,025	4,661,378	908,670
12. Totals	XXX	XXX	XXX	39,196,131	289,304	1,130,100	7,390	5,550,328	50,005	1,379,648	45,529,858	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	12,661	110	11,344		1,225		1,174		4,128			30,423	293
2. 2012	2,633		3,546		352		3,137		4,002			13,670	47
3. 2013	3,396		4,354		320		2,019		4,241			14,329	116
4. 2014	6,708		3,833		653		1,707		4,154		1	17,054	117
5. 2015	11,870		5,831		929		1,207		4,049		8	23,885	190
6. 2016	21,671	27	8,704		1,896		1,672		4,564		32	38,480	356
7. 2017	36,830		12,538		4,582		2,610		5,481		11,244	62,040	724
8. 2018	57,494		6,592		8,954		4,209	34	6,967	1,143	34,719	83,039	1,273
9. 2019	100,293		33,596		9,955		7,220		8,656		14,257	159,719	1,998
10. 2020	144,076	16,684	114,958	25,640	18,379		27,587	243	4,442	8,266	45,174	258,609	6,062
11. 2021	518,601	37,599	1,320,586	265,667	59,599		112,997	2,983	140,359	52,104	88,272	1,793,789	43,768
12. Totals	916,231	54,420	1,525,882	291,307	106,843		165,539	3,260	191,043	61,513	193,706	2,495,038	54,944

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	23,895	6,528
2. 2012	4,439,707	47,183	4,392,524	69.4	30.6	70.4				6,179	7,491
3. 2013	3,548,619	126	3,548,493	53.3	0.1	54.5				7,750	6,579
4. 2014	4,096,730	102	4,096,628	58.9	0.1	60.0				10,541	6,513
5. 2015	4,058,569	1,737	4,056,832	56.3	1.6	57.1				17,700	6,185
6. 2016	4,480,331	(91)	4,480,422	61.3	(0.1)	62.1				30,348	8,132
7. 2017	4,927,013	169	4,926,844	67.3	0.2	67.9				49,368	12,673
8. 2018	4,979,302	6,439	4,972,863	66.4	7.1	67.1				64,086	18,953
9. 2019	5,177,519	(2,112)	5,179,630	65.5	(2.4)	66.2				133,889	25,831
10. 2020	5,978,001	100,677	5,877,324	72.3	132.0	71.8				216,710	41,899
11. 2021	7,058,027	602,860	6,455,168	79.2	157.8	75.7				1,535,921	257,868
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,096,386	398,652

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	44,839	32,073	7,798	(32)	10,983		730	31,580	XXX
2. 2012	9,556,389	18,257	9,538,132	5,921,218	2,227	416,598		952,445	3,566	146,775	7,284,469	1,974,363
3. 2013	9,854,400	11,761	9,842,639	6,133,053	2,568	410,822	3	1,016,778		148,565	7,558,082	1,975,071
4. 2014	10,227,825	9,515	10,218,310	6,517,191	679	435,720		861,190		155,604	7,813,421	2,055,639
5. 2015	10,758,419	6,858	10,751,561	7,223,565	3,275	542,756	1,511	984,913		169,118	8,746,447	2,230,067
6. 2016	11,342,235	5,247	11,336,988	7,234,509	2,003	573,001	4,502	1,030,955		163,686	8,831,961	2,244,868
7. 2017	11,842,467	4,843	11,837,624	6,773,730	(19,247)	532,351	3,313	1,036,870		156,247	8,358,885	2,070,230
8. 2018	12,385,865	4,066	12,381,799	6,713,040	1,172	487,886	1,921	967,645		159,851	8,165,478	2,039,647
9. 2019	12,831,551	3,981	12,827,570	6,760,821	26,981	344,319	3,466	934,812		168,454	8,009,506	2,066,912
10. 2020	12,339,622	2,767	12,336,855	4,499,564	24,330	87,972	1,544	830,050		138,341	5,391,713	1,475,213
11. 2021	14,266,003	816,039	13,449,965	3,393,133	299,020	64,194	13,796	783,235	328	78,200	3,927,418	1,608,276
12. Totals	XXX	XXX	XXX	61,214,664	375,080	3,903,417	30,022	9,409,875	3,894	1,485,571	74,118,960	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	929,871	491,599	(76,138)	22,344	38,628	37	(6,474)	52	22,728	7		394,577	13,572
2. 2012	16,114	6,133	9,442		2,079		15,081		12,670		5	49,253	2,250
3. 2013	21,469		977	(1)	2,934		14,895		13,400		25	53,675	2,177
4. 2014	40,564		19,150		4,859		8,864		13,500		131	86,937	3,001
5. 2015	93,709	39	16,886	1,052	11,248		11,457		14,770		1,447	146,979	5,722
6. 2016	185,676		8,716		24,362		17,773		17,360		3,152	253,887	9,625
7. 2017	372,768	4,884	25,026		45,759		30,455		20,764		3,522	489,887	14,615
8. 2018	665,296		76,476	1	87,978		62,371		28,803		5,288	920,922	22,997
9. 2019	1,243,294	2,435	172,775	2,196	155,854	15	90,178	11	44,823	1	9,257	1,702,266	37,921
10. 2020	1,818,514	590	389,948	2,908	172,530	3	227,262		78,367		23,846	2,683,120	52,531
11. 2021	4,313,685	72,915	1,339,886	129,377	276,233	5	347,800	19,247	247,552		105,710	6,303,612	240,639
12. Totals	9,700,960	578,595	1,983,144	157,877	822,463	60	819,662	19,310	514,737	8	152,384	13,085,115	405,050

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	339,790	54,787
2. 2012	7,345,648	11,925	7,333,723	76.9	65.3	76.9				19,423	29,831
3. 2013	7,614,328	2,570	7,611,757	77.3	21.9	77.3				22,446	31,229
4. 2014	7,901,037	679	7,900,359	77.3	7.1	77.3				59,714	27,223
5. 2015	8,899,303	5,877	8,893,426	82.7	85.7	82.7				109,504	37,475
6. 2016	9,092,352	6,504	9,085,848	80.2	124.0	80.1				194,392	59,494
7. 2017	8,837,722	(11,051)	8,848,773	74.6	(228.2)	74.8				392,910	96,977
8. 2018	9,089,494	3,094	9,086,400	73.4	76.1	73.4				741,771	179,151
9. 2019	9,746,877	35,105	9,711,772	76.0	881.8	75.7				1,411,438	290,829
10. 2020	8,104,207	29,375	8,074,832	65.7	1,061.8	65.5				2,204,964	478,155
11. 2021	10,765,718	534,688	10,231,030	75.5	65.5	76.1				5,451,280	852,332
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	10,947,632	2,137,483

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	805	18	615		280			1,682	XXX
2. 2012	218,207	3,470	214,737	124,123	2,803	9,054		19,318		1,391	149,692	21,222
3. 2013	223,955	3,648	220,306	148,528	2,358	14,133		17,948		1,537	178,252	23,654
4. 2014	237,356	4,764	232,592	165,469	3,063	12,591	8	15,313		1,466	190,302	25,133
5. 2015	256,336	4,468	251,868	214,002	9,982	14,191	213	17,796		1,600	235,794	28,451
6. 2016	264,180	8,754	255,426	191,811	1,731	15,956	1,171	20,962		1,440	225,827	27,908
7. 2017	264,808	4,597	260,211	127,716	2,014	12,769	(65)	17,554		1,292	156,091	20,649
8. 2018	395,657	34,699	360,958	146,521	10,279	18,512	1,692	25,122	2,214	1,428	175,969	28,324
9. 2019	629,529	89,004	540,525	210,518	37,864	27,646	4,713	38,357	6,173	2,272	227,771	46,807
10. 2020	538,675	74,462	464,213	90,788	21,046	3,606	1,709	27,025	4,302	3,714	94,361	33,402
11. 2021	807,178	148,922	658,255	106,624	24,340	3,467	1,543	20,090	5,479	1,541	98,819	43,336
12. Totals	XXX	XXX	XXX	1,526,904	115,498	132,540	10,984	219,765	18,168	17,681	1,734,559	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	16,792	5,563	901		847	1	81		994			14,052	42
2. 2012	1,033		(46)		57				412		24	1,456	48
3. 2013	1,841		142		116		80		428		26	2,608	45
4. 2014	7,079	511	109	(10)	802	49	(111)	(1)	781	1	6	8,110	52
5. 2015	17,792	5,772	213	134	973	2	146	20	967		57	14,163	103
6. 2016	22,877		45	(14)	1,682		654	(1)	766		158	26,039	206
7. 2017	37,641	13	4,241	14	2,387	2	1,967	1	1,205		178	47,412	240
8. 2018	89,281	14,209	19,615	827	9,375	32	4,167	(3)	5,823		519	113,196	561
9. 2019	200,930	28,501	41,203	4,012	26,063	2	9,346	4	17,609		1,272	262,633	1,519
10. 2020	211,509	32,963	97,945	16,181	20,851	53	13,009	2	842		1,284	294,956	1,930
11. 2021	265,705	40,185	212,997	42,989	34,715	26	28,528	1,865	17,929		1,726	474,807	7,001
12. Totals	872,480	127,717	377,366	64,133	97,867	168	57,869	1,888	47,755	2	5,251	1,259,430	11,747

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	12,131	1,921
2. 2012	153,950	2,803	151,147	70.6	80.8	70.4				987	469
3. 2013	183,217	2,358	180,860	81.8	64.6	82.1				1,983	625
4. 2014	202,032	3,620	198,411	85.1	76.0	85.3				6,688	1,422
5. 2015	266,081	16,124	249,957	103.8	360.8	99.2				12,099	2,065
6. 2016	254,753	2,887	251,865	96.4	33.0	98.6				22,936	3,103
7. 2017	205,481	1,979	203,502	77.6	43.0	78.2				41,855	5,557
8. 2018	318,416	29,251	289,165	80.5	84.3	80.1				93,860	19,335
9. 2019	571,672	81,268	490,404	90.8	91.3	90.7				209,621	53,012
10. 2020	465,574	76,257	389,317	86.4	102.4	83.9				260,310	34,646
11. 2021	690,054	116,427	573,626	85.5	78.2	87.1				395,528	79,279
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,057,996	201,433

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	2,276	139	556	56	44		1,059	2,682	XXX
2. 2012	90		90									
3. 2013	(4)		(4)									
4. 2014	796		796									
5. 2015	215		215									
6. 2016	(677)		(677)									2
7. 2017	127		127									
8. 2018	105		105									
9. 2019	264		264									
10. 2020	28		28	135		16					151	
11. 2021	33		33	(135)		(8)		29			(114)	
12. Totals	XXX	XXX	XXX	2,276	139	564	56	73		1,059	2,718	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	30,670	1,696	28,054	74	1,654	54	1,759	8	5,262		39	65,566	621
2. 2012													
3. 2013													
4. 2014													
5. 2015													
6. 2016	2											2	3
7. 2017													
8. 2018			42									42	
9. 2019			21									21	
10. 2020			155									155	
11. 2021			735									735	
12. Totals	30,672	1,696	29,006	74	1,654	54	1,759	8	5,262		39	66,521	624

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	56,953	8,612
2. 2012				0.0		0.0					
3. 2013				0.0		0.0					
4. 2014											
5. 2015				0.0		0.0					
6. 2016	3		3	(0.4)		(0.4)				2	
7. 2017											
8. 2018	42		42	39.8		39.8				42	
9. 2019	21		21	8.1		8.1				21	
10. 2020	305		305	1,099.7		1,099.7				155	
11. 2021	620		620	1,907.4		1,907.4				735	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	57,908	8,613

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	9,537		1,460		1,852		70	12,849	XXX
2. 2012	662,494	8,495	653,999	289,894	635	14,365		45,199		9,274	348,822	62,139
3. 2013	665,027	7,634	657,393	265,306	17	14,744		43,541		9,425	323,574	54,074
4. 2014	671,831	6,335	665,495	315,588	44	15,115		48,316		11,458	378,976	61,183
5. 2015	684,720	6,222	678,498	342,536	1,770	13,710	77	49,861		12,568	404,260	59,602
6. 2016	659,121	6,502	652,618	350,101	1,079	12,641	39	52,402		12,475	414,026	64,532
7. 2017	636,324	6,366	629,958	324,316	2,476	7,304	134	48,674		17,200	377,684	61,877
8. 2018	625,550	7,749	617,802	322,868	3,184	12,115	242	47,737		32,347	379,294	57,098
9. 2019	630,810	7,968	622,842	307,323	3,947	10,993	(4)	44,655	5	11,299	359,023	52,579
10. 2020	635,099	7,519	627,580	304,976	8,217	9,526	(63)	42,811	914	9,499	348,246	52,843
11. 2021	868,792	127,420	741,372	288,288	30,309	3,486	187	35,683	210	1,930	296,752	46,639
12. Totals	XXX	XXX	XXX	3,120,733	51,677	115,459	611	460,731	1,129	127,543	3,643,505	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	7,088		35,570		866		2,941		4,309			50,773	170
2. 2012	577		3,318		108		703		410		30	5,116	16
3. 2013	440		(111)		54		8		356		4	746	17
4. 2014	859		4,383		91		1,873		460		17	7,666	14
5. 2015	2,263	30	1,153		254		343		829		14	4,813	40
6. 2016	4,435	1	5,037		497		1,111		1,105		78	12,185	51
7. 2017	5,141	50	7,372		465		1,274		1,322		497	15,523	131
8. 2018	13,190	(15)	3,892		1,542		1,040		1,567		1,965	21,246	216
9. 2019	10,928	7	10,878		1,108		1,468		2,305		1,992	26,679	317
10. 2020	18,936	191	30,399	776	1,622		2,621	7	3,844	249	4,255	56,198	440
11. 2021	39,554	2,544	104,346	6,184	3,485		7,054	103	13,398	1,263	8,417	157,743	2,323
12. Totals	103,412	2,808	206,237	6,960	10,090		20,436	110	29,903	1,512	17,268	358,688	3,735

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	42,658	8,115
2. 2012	354,573	635	353,938	53.5	7.5	54.1				3,896	1,220
3. 2013	324,337	17	324,321	48.8	0.2	49.3				329	417
4. 2014	386,686	44	386,642	57.6	0.7	58.1				5,242	2,424
5. 2015	410,950	1,877	409,073	60.0	30.2	60.3				3,386	1,427
6. 2016	427,330	1,119	426,211	64.8	17.2	65.3				9,472	2,713
7. 2017	395,867	2,660	393,207	62.2	41.8	62.4				12,463	3,060
8. 2018	403,951	3,411	400,540	64.6	44.0	64.8				17,097	4,148
9. 2019	389,657	3,955	385,702	61.8	49.6	61.9				21,799	4,881
10. 2020	414,734	10,291	404,443	65.3	136.9	64.4				48,367	7,830
11. 2021	495,293	40,799	454,494	57.0	32.0	61.3				135,172	22,570
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	299,881	58,807

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	8				3			11	XXX
2. 2012												
3. 2013												
4. 2014												
5. 2015												
6. 2016												
7. 2017												
8. 2018												
9. 2019												
10. 2020												
11. 2021												
12. Totals	XXX	XXX	XXX	8				3			11	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	16		9		12		1		2			40	1
2. 2012													
3. 2013													
4. 2014													
5. 2015													
6. 2016													
7. 2017													
8. 2018													
9. 2019													
10. 2020													
11. 2021													
12. Totals	16		9		12		1		2			40	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	25	14
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	25	14

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2012												
3. 2013												
4. 2014												
5. 2015												
6. 2016												
7. 2017												
8. 2018												
9. 2019												
10. 2020												
11. 2021												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2012													
3. 2013													
4. 2014													
5. 2015													
6. 2016													
7. 2017													
8. 2018													
9. 2019													
10. 2020													
11. 2021													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	203		22					224	XXX
2. 2012	6,300	1,137	5,163	2,151	142	24		382		24	2,414	XXX
3. 2013	7,740	2,622	5,118	2,719	998	10		623		5	2,354	XXX
4. 2014	9,253	4,047	5,206	3,724	1,927	12		655			2,464	XXX
5. 2015	9,796	4,511	5,285	3,837	1,734	22		898		2	3,023	XXX
6. 2016	9,894	4,523	5,372	4,260	1,951	21		706		54	3,035	XXX
7. 2017	9,361	3,943	5,419	7,502	1,457	44		1,653		47	7,742	XXX
8. 2018	9,658	3,996	5,662	5,716	847	78		1,064		8	6,011	XXX
9. 2019	10,111	3,902	6,209	4,462	937	56		796		23	4,377	XXX
10. 2020	10,992	3,775	7,217	5,124	810	18		752			5,085	XXX
11. 2021	11,594	3,592	8,002	5,104	638	40		692		11	5,198	XXX
12. Totals	XXX	XXX	XXX	44,803	11,442	346		8,220		173	41,927	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,382		1,073	6	72		41	1	56			2,617	
2. 2012			(1)						2		1	1	
3. 2013			(3)						2		4	(1)	
4. 2014			(18)						2		20	(15)	
5. 2015	62	35	6		4		1		22		28	59	1
6. 2016			34				1		8		17	44	
7. 2017	32	36	125		3		4		13		35	140	1
8. 2018			29				2		11		54	43	
9. 2019		(11)	200				7		24		35	242	
10. 2020	(1)	98	257	1	1		10		36		76	203	4
11. 2021	305	118	1,004	129	27		58	1	162	30	80	1,279	39
12. Totals	1,779	277	2,707	136	107		125	1	339	30	350	4,611	45

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,449	168
2. 2012	2,558	142	2,415	40.6	12.5	46.8				(1)	2
3. 2013	3,351	998	2,353	43.3	38.1	46.0				(3)	2
4. 2014	4,375	1,927	2,449	47.3	47.6	47.0				(18)	3
5. 2015	4,851	1,769	3,082	49.5	39.2	58.3				32	26
6. 2016	5,030	1,951	3,079	50.8	43.1	57.3				34	9
7. 2017	9,376	1,493	7,882	100.2	37.9	145.5				120	20
8. 2018	6,901	847	6,054	71.5	21.2	106.9				29	13
9. 2019	5,546	927	4,619	54.9	23.8	74.4				211	32
10. 2020	6,197	909	5,288	56.4	24.1	73.3				156	46
11. 2021	7,393	915	6,477	63.8	25.5	80.9				1,063	217
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,073	539

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	22,867	4,903	8,386	874	605			26,080	XXX
2. 2012	290,316	8	290,308	171,948		6,843		9,934		486	188,725	1,671
3. 2013	286,808	21	286,787	163,022		4,162		9,779		1,041	176,962	1,663
4. 2014	288,264	9	288,254	170,189		3,459		1,413		200	175,061	1,752
5. 2015	294,242	31	294,211	185,280	22	3,630		18,389		133	207,278	1,857
6. 2016	301,457	28	301,429	166,381	290	2,655	16	17,929		40	186,659	1,845
7. 2017	316,353	28	316,325	147,536	824	2,978	27	15,324		1,204	164,987	1,772
8. 2018	340,681	34	340,647	124,184	834	2,549	25	9,314		575	135,189	1,697
9. 2019	363,861	97	363,764	109,369	199	1,311	39	8,731	5	387	119,166	1,689
10. 2020	420,302	10,259	410,043	90,808	6,668	1,585	476	9,607	646	336	94,210	5,841
11. 2021	443,046	37,113	405,933	12,834	5,137	626	206	6,511		301	14,629	1,164
12. Totals	XXX	XXX	XXX	1,364,420	18,878	38,184	1,664	107,536	652	4,702	1,488,947	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	127,499	33,578	191,522	24,950	15,982	2,767	28,086	4,418	18,900			316,276	1,688
2. 2012	390		2,525		5		115		461			3,497	1
3. 2013	1,194		2,359		28		104		469		1	4,154	8
4. 2014	1,404		2,944		44		152		543		3	5,088	9
5. 2015	9,349		5,795		204		274		540		26	16,162	20
6. 2016	9,339		7,227		167		334		609		24	17,676	44
7. 2017	15,437		11,694		279		500		767		25	28,677	70
8. 2018	20,990		58,219		441		2,846		1,208		27	83,704	109
9. 2019	31,443	7	61,834	83	617		2,989		1,761		100	98,554	174
10. 2020	50,668	5,613	122,008	4,175	5,569		5,144		4,744		335	178,345	459
11. 2021	31,800	683	192,381		808		9,761		4,235		723	238,302	216
12. Totals	299,511	39,881	658,509	29,208	24,146	2,767	50,306	4,418	34,236		1,265	990,434	2,798

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	260,493	55,783
2. 2012	192,222		192,222	66.2		66.2				2,915	581
3. 2013	181,116		181,116	63.1		63.2				3,553	601
4. 2014	180,149		180,149	62.5		62.5				4,348	740
5. 2015	223,462	22	223,440	75.9	70.7	75.9				15,144	1,018
6. 2016	204,642	307	204,335	67.9	1,078.7	67.8				16,566	1,110
7. 2017	194,516	851	193,665	61.5	2,999.8	61.2				27,131	1,546
8. 2018	219,751	859	218,893	64.5	2,492.3	64.3				79,209	4,496
9. 2019	218,054	334	217,720	59.9	343.3	59.9				93,187	5,366
10. 2020	290,133	17,579	272,554	69.0	171.3	66.5				162,888	15,457
11. 2021	258,957	6,026	252,931	58.4	16.2	62.3				223,498	14,804
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	888,931	101,503

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2012												
3. 2013												
4. 2014												
5. 2015												
6. 2016												
7. 2017												
8. 2018												
9. 2019												
10. 2020												
11. 2021	258	100	158									
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2012													
3. 2013													
4. 2014													
5. 2015													
6. 2016													
7. 2017													
8. 2018													
9. 2019													
10. 2020													
11. 2021													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	3,819	3,289	667	146	2,959	78	1,371	3,932	XXX
2. 2020	489,022	252,519	236,503	178,781	78,157	4,708	105	32,410	16,619	1,293	121,018	XXX
3. 2021	588,861	309,852	279,009	258,764	171,662	2,563	20	19,687	3,682	554	105,649	XXX
4. Totals	XXX	XXX	XXX	441,364	253,109	7,938	271	55,056	20,379	3,218	230,599	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	3,461	32	4,969	2,104	114		1,253		1,722		1,341	9,382	93
2. 2020	3,843	482	6,617	2,842	61		647	11	742	386	705	8,188	51
3. 2021	21,299	3,601	41,520	18,968	409		1,469	8	9,411	263	1,228	51,270	881
4. Totals	28,604	4,114	53,106	23,914	584		3,369	20	11,875	648	3,275	68,841	1,025

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	6,294	3,088
2. 2020	227,809	98,603	129,206	46.6	39.0	54.6				7,136	1,052
3. 2021	355,123	198,203	156,920	60.3	64.0	56.2				40,251	11,019
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	53,681	15,160

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	(42,890)	(8,116)	3,121	(643)	4,470	2	52,350	(26,542)	XXX
2. 2020	9,661,792	11,741	9,650,051	4,540,762	(39,487)	8,723	(353)	641,878	1,131	1,318,381	5,230,071	3,521,548
3. 2021	11,508,674	614,376	10,894,298	6,509,706	330,479	(3,751)	1,314	584,888	864	1,114,146	6,758,185	3,849,848
4. Totals	XXX	XXX	XXX	11,007,577	282,877	8,093	318	1,231,237	1,997	2,484,877	11,961,714	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	40,856	2	(8,997)	187	752		4,574		11,456		24,703	48,452	3,136
2. 2020	22,705	313	(17,533)	1,500	525		5,783	8	3,945	257	48,899	13,348	1,999
3. 2021	894,097	16,311	(487,997)	55,828	12,830		6,442	1,106	85,288	1,742	731,153	435,673	148,951
4. Totals	957,657	16,626	(514,527)	57,514	14,107		16,799	1,113	100,690	1,999	804,755	497,472	154,086

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	31,670	16,781
2. 2020	5,206,788	(36,631)	5,243,419	53.9	(312.0)	54.3				3,359	9,989
3. 2021	7,601,502	407,644	7,193,858	66.1	66.4	66.0				333,960	101,712
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	368,990	128,482

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2020	5		5									XXX
3. 2021	90	35	55									XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	34				1				2			37	4
2. 2020												1	
3. 2021									5			5	
4. Totals	34				1				7			43	4

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	34	4
2. 2020	1		1	12.5		12.5					
3. 2021	5		5	5.2		8.5					5
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	34	9

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	(1,732)	(35)	62	3			318	(1,637)	XXX
2. 2020				(2,397)	765	(19)	112	1		870	(3,292)	XXX
3. 2021	794,552	12,633	781,919	289,528	2,781	564	212			320	287,099	XXX
4. Totals	XXX	XXX	XXX	285,399	3,510	607	327	1		1,507	282,170	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	692		768				5		12		3	1,477	
2. 2020	(3,918)		7,247						445		53	3,774	
3. 2021	35,784	1	151,758				168		7,192		360	194,901	
4. Totals	32,558	1	159,773				173		7,650		415	200,152	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,460	17
2. 2020	1,359	877	483							3,329	446
3. 2021	484,995	2,994	482,000	61.0	23.7	61.6				187,541	7,360
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	192,330	7,823

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2012												XXX
3. 2013												XXX
4. 2014												XXX
5. 2015												XXX
6. 2016												XXX
7. 2017												XXX
8. 2018												XXX
9. 2019												XXX
10. 2020												XXX
11. 2021												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2012													
3. 2013													
4. 2014													
5. 2015													
6. 2016													
7. 2017													
8. 2018													
9. 2019													
10. 2020													
11. 2021													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2012												XXX
3. 2013												XXX
4. 2014												XXX
5. 2015												XXX
6. 2016												XXX
7. 2017												XXX
8. 2018												XXX
9. 2019												XXX
10. 2020												XXX
11. 2021												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2012													XXX
3. 2013													XXX
4. 2014													XXX
5. 2015													XXX
6. 2016													XXX
7. 2017													XXX
8. 2018													XXX
9. 2019													XXX
10. 2020													XXX
11. 2021													XXX
12. Totals													XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	416		12					429	XXX
2. 2012												XXX
3. 2013												XXX
4. 2014												XXX
5. 2015												XXX
6. 2016												XXX
7. 2017												XXX
8. 2018												XXX
9. 2019												XXX
10. 2020				1,553							1,553	XXX
11. 2021				(1,553)							(1,553)	XXX
12. Totals	XXX	XXX	XXX	416		12					429	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	867		506		60		16					1,449	XXX
2. 2012													XXX
3. 2013													XXX
4. 2014													XXX
5. 2015													XXX
6. 2016													XXX
7. 2017													XXX
8. 2018													XXX
9. 2019													XXX
10. 2020													XXX
11. 2021													XXX
12. Totals	867		506		60		16					1,449	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,372	76
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020	1,553		1,553								
11. 2021	(1,553)		(1,553)								
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,372	76

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2012												XXX
3. 2013												XXX
4. 2014												XXX
5. 2015												XXX
6. 2016												XXX
7. 2017												XXX
8. 2018												XXX
9. 2019												XXX
10. 2020												XXX
11. 2021												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2012													XXX
3. 2013													XXX
4. 2014													XXX
5. 2015													XXX
6. 2016													XXX
7. 2017													XXX
8. 2018													XXX
9. 2019													XXX
10. 2020													XXX
11. 2021													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	66,273	21,648	36,966	14,026	6,297			73,862	XXX
2. 2012	942		942	60		14		44			118	20
3. 2013	1,136	22	1,114	129		70		164			363	31
4. 2014	1,307		1,307	499		93		41			633	38
5. 2015	1,244		1,244	494		36		53			583	25
6. 2016	576		576	277		49		13			340	17
7. 2017	737		737	53				13			66	12
8. 2018	606		606	5				5			10	4
9. 2019	582		582	1				4			5	3
10. 2020	481		481					1			1	
11. 2021	421		421					1			1	
12. Totals	XXX	XXX	XXX	67,792	21,648	37,228	14,026	6,637			75,982	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	438,054	132,359	543,139	131,905	239,081	98,601	87,405	27,434	49,645			967,025	1,693
2. 2012			6						1			7	
3. 2013	84				25				12			121	4
4. 2014			7				2		2			11	
5. 2015	4		52		1		11		8			77	1
6. 2016			63				18		11			91	
7. 2017	3		209		1		23		14			251	1
8. 2018	364		39		109		8		52			573	1
9. 2019	18		121		5		35		22			201	1
10. 2020			118				33		19			170	
11. 2021			150				42		26			217	
12. Totals	438,527	132,359	543,905	131,905	239,223	98,601	87,576	27,434	49,812			968,745	1,701

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	716,929	250,096
2. 2012	125		125	13.3		13.3				6	1
3. 2013	484		484	42.6		43.4				84	37
4. 2014	644		644	49.3		49.3				7	4
5. 2015	660		660	53.1		53.1				57	21
6. 2016	431		431	74.9		74.9				63	29
7. 2017	317		317	43.0		43.0				212	38
8. 2018	583		583	96.2		96.2				403	170
9. 2019	206		206	35.3		35.3				139	62
10. 2020	171		171	35.5		35.5				118	52
11. 2021	218		218	51.8		51.8				150	68
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	718,168	250,577

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2012												
3. 2013												
4. 2014												
5. 2015												
6. 2016												
7. 2017												
8. 2018												
9. 2019												
10. 2020												
11. 2021												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2012													
3. 2013													
4. 2014													
5. 2015													
6. 2016													
7. 2017													
8. 2018													
9. 2019													
10. 2020													
11. 2021													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2020												XXX
3. 2021												XXX
4. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2020													
3. 2021													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2020											
3. 2021											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX					289			289	XXX
2. 2020	83,390		83,390	57,072		8,669		3,099			68,840	
3. 2021	93,086		93,086	57,254		9,209					66,463	
4. Totals	XXX	XXX	XXX	114,326		17,878		3,388			135,592	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2020													
3. 2021	3,514											3,514	
4. Totals	3,514											3,514	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2020	68,840		68,840	82.6		82.6					
3. 2021	69,977		69,977	75.2		75.2				3,514	
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,514	

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	812,600	707,644	664,026	628,853	607,555	590,348	569,545	565,154	561,508	547,226	(14,282)	(17,928)
2. 2012	3,752,895	3,838,297	3,844,162	3,831,894	3,809,130	3,791,922	3,787,789	3,779,360	3,781,016	3,781,032	16	1,671
3. 2013	XXX	3,081,542	3,153,124	3,146,535	3,128,125	3,108,325	3,098,312	3,088,943	3,086,376	3,085,469	(907)	(3,474)
4. 2014	XXX	XXX	3,608,161	3,657,258	3,655,182	3,624,199	3,613,268	3,598,715	3,592,455	3,591,615	(840)	(7,100)
5. 2015	XXX	XXX	XXX	3,582,537	3,644,691	3,586,147	3,562,065	3,546,538	3,546,764	3,545,307	(1,457)	(1,231)
6. 2016	XXX	XXX	XXX	XXX	3,958,062	3,992,537	3,945,759	3,937,313	3,931,513	3,929,927	(1,586)	(7,386)
7. 2017	XXX	XXX	XXX	XXX	XXX	4,473,770	4,582,106	4,567,692	4,335,513	4,348,837	13,325	(218,854)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,671,075	4,773,514	4,502,994	4,380,573	(122,421)	(392,941)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,530,141	4,581,773	4,582,511	738	52,370
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,282,463	5,296,091	13,629	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,819,899	XXX	XXX
										12. Totals	(113,786)	(594,873)

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	4,721,072	4,488,652	4,413,322	4,360,192	4,349,546	4,366,447	4,415,712	4,435,068	4,501,572	4,630,464	128,892	195,396
2. 2012	6,509,031	6,511,401	6,461,486	6,437,930	6,424,284	6,386,550	6,370,989	6,354,569	6,347,022	6,372,173	25,151	17,604
3. 2013	XXX	6,687,369	6,694,312	6,750,391	6,716,088	6,669,538	6,601,916	6,606,891	6,587,526	6,581,579	(5,947)	(25,313)
4. 2014	XXX	XXX	7,080,275	7,168,054	7,133,282	7,079,412	7,022,914	6,991,123	6,975,588	7,025,668	50,080	34,545
5. 2015	XXX	XXX	XXX	7,975,146	7,945,263	7,906,648	7,860,139	7,843,224	7,826,290	7,893,743	67,454	50,519
6. 2016	XXX	XXX	XXX	XXX	8,224,609	8,046,405	7,973,856	7,942,505	7,953,320	8,037,533	84,213	95,028
7. 2017	XXX	XXX	XXX	XXX	XXX	7,775,772	7,729,917	7,660,164	7,665,582	7,791,138	125,556	130,974
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,062,971	8,048,012	8,017,470	8,089,953	72,482	41,941
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,638,802	8,555,726	8,732,138	176,412	93,336
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,156,097	7,166,416	10,319	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,200,571	XXX	XXX
										12. Totals	734,612	634,030

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	219,608	213,900	205,347	209,754	217,509	229,367	225,612	222,015	228,625	230,158	1,533	8,143
2. 2012	149,933	139,188	128,973	129,908	131,622	134,940	132,364	129,933	131,694	131,417	(277)	1,484
3. 2013	XXX	145,476	151,955	149,628	157,012	157,062	164,277	163,661	162,437	162,483	46	(1,178)
4. 2014	XXX	XXX	149,571	158,122	175,677	172,458	186,324	182,758	182,186	182,319	132	(440)
5. 2015	XXX	XXX	XXX	174,317	185,857	191,861	224,493	225,349	227,164	231,194	4,030	5,845
6. 2016	XXX	XXX	XXX	XXX	196,502	194,922	219,865	218,898	225,576	230,138	4,562	11,240
7. 2017	XXX	XXX	XXX	XXX	XXX	171,157	182,319	192,080	189,717	184,743	(4,974)	(7,338)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	246,848	264,186	265,543	260,434	(5,109)	(3,752)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	400,615	420,521	440,611	20,090	39,996
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	319,515	365,753	46,238	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	541,088	XXX	XXX
										12. Totals	66,271	54,000

SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	111,743	110,054	108,590	110,050	103,371	103,441	102,335	103,489	107,982	105,555	(2,427)	2,066
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX						2	2	2
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				42	42	42
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			21	21	21
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		305	305	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592	XXX	XXX
										12. Totals	(2,056)	2,131

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	301,253	277,690	300,430	269,032	300,782	317,216	346,568	375,484	378,167	394,182	16,015	18,698
2. 2012	316,818	331,328	323,818	320,285	315,485	311,737	306,321	306,106	304,798	308,329	3,532	2,223
3. 2013	XXX	286,145	292,709	302,564	296,997	287,507	289,355	284,254	282,855	280,423	(2,432)	(3,831)
4. 2014	XXX	XXX	326,159	346,898	346,954	348,829	342,212	336,876	334,003	337,866	3,863	990
5. 2015	XXX	XXX	XXX	345,541	356,989	362,862	368,531	365,094	362,433	358,382	(4,051)	(6,711)
6. 2016	XXX	XXX	XXX	XXX	366,251	370,279	375,483	370,972	373,827	372,705	(1,122)	1,732
7. 2017	XXX	XXX	XXX	XXX	XXX	343,761	351,931	349,532	342,595	343,212	616	(6,320)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	363,269	373,349	350,661	351,236	575	(22,113)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	341,456	350,671	338,748	(11,923)	(2,708)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353,096	358,951	5,855	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	406,886	XXX	XXX
										12. Totals	10,928	(18,040)

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	72	49	151	186	432	561	604	600	613	563	(50)	(37)
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(50)	(37)

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	4,929	4,668	4,480	3,839	3,584	4,135	4,252	3,715	4,333	4,359	26	644
2. 2012	2,166	2,060	2,089	2,127	2,115	2,138	2,072	2,081	2,033	2,031	(2)	(50)
3. 2013	XXX	1,882	1,785	1,913	1,924	1,820	1,833	1,774	1,728	1,728		(46)
4. 2014	XXX	XXX	2,158	2,047	2,085	2,100	1,956	1,839	1,793	1,791	(2)	(48)
5. 2015	XXX	XXX	XXX	2,333	2,287	2,269	2,306	2,230	2,180	2,162	(17)	(68)
6. 2016	XXX	XXX	XXX	XXX	2,963	2,397	2,447	2,444	2,389	2,366	(23)	(78)
7. 2017	XXX	XXX	XXX	XXX	XXX	7,534	6,661	6,517	6,311	6,216	(95)	(301)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	6,248	5,320	5,052	4,979	(73)	(341)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,979	3,868	3,799	(69)	(180)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,818	4,500	(318)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,653	XXX	XXX
										12. Totals	(574)	(468)

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	776,508	838,456	896,771	881,001	883,122	902,245	910,058	933,903	963,571	933,769	(29,802)	(135)
2. 2012	169,050	173,286	158,287	172,542	177,446	179,551	177,589	179,267	180,305	181,826	1,521	2,559
3. 2013	XXX	170,840	171,948	176,520	176,450	176,311	172,349	171,673	171,630	170,869	(761)	(805)
4. 2014	XXX	XXX	190,335	190,262	190,945	183,446	179,472	175,998	176,717	178,193	1,476	2,195
5. 2015	XXX	XXX	XXX	205,028	208,031	210,532	201,326	199,304	203,216	204,511	1,294	5,206
6. 2016	XXX	XXX	XXX	XXX	192,122	184,079	182,040	183,564	184,672	185,798	1,126	2,234
7. 2017	XXX	XXX	XXX	XXX	XXX	188,935	181,247	177,660	177,323	177,574	251	(86)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	210,960	215,242	207,365	208,371	1,006	(6,872)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208,068	207,684	207,234	(450)	(834)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254,713	258,849	4,136	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,185	XXX	XXX
										12. Totals	(20,202)	3,463

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,869	25,175	24,048	(1,127)	(4,822)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117,892	113,059	(4,833)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131,765	XXX	XXX
										4. Totals	(5,960)	(4,822)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270,011	154,462	103,157	(51,304)	(166,854)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,677,244	4,598,983	(78,261)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,526,288	XXX	XXX
										4. Totals	(129,565)	(166,854)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68	54	54		(14)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		(14)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX		(2)	(175)	(173)	(175)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		37	37	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	474,808	XXX	XXX
										4. Totals	(136)	(175)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	392	389	349	115	124	191	188	186	31	31		(155)
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		(155)

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	5,208	5,478	5,454	3,978	4,504	4,026	3,480	3,493	3,336	3,443	107	(50)
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1,553	1,553	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	XXX	XXX
										12. Totals	1,660	(50)

SCHEDULE P - PART 2P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	1,074,663	1,172,091	1,215,299	1,255,386	1,314,932	1,394,651	1,445,948	1,492,449	1,568,280	1,642,413	74,134	149,965
2. 2012	634	627	488	358	356	330	146	126	74	80	6	(46)
3. 2013	XXX	622	699	603	687	679	630	427	432	308	(124)	(119)
4. 2014	XXX	XXX	454	891	938	916	939	640	634	601	(33)	(38)
5. 2015	XXX	XXX	XXX	762	847	928	882	794	602	599	(3)	(195)
6. 2016	XXX	XXX	XXX	XXX	656	593	565	460	433	407	(25)	(53)
7. 2017	XXX	XXX	XXX	XXX	XXX	341	309	325	176	289	114	(36)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	244	661	547	526	(21)	(135)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	250	225	180	(45)	(70)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201	150	(51)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191	XXX	XXX
										12. Totals	73,952	149,273

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,489				(1,489)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,016	65,741	(3,275)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,977	XXX	XXX
										4. Totals	(3,275)	(1,489)

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	228,567	350,275	422,912	464,887	488,432	502,190	509,657	513,444	520,931	10,581	12,216
2. 2012	2,901,693	3,534,483	3,664,609	3,721,768	3,747,034	3,758,994	3,766,846	3,769,608	3,771,010	3,771,364	681,840	346,617
3. 2013	XXX	2,285,284	2,872,525	2,982,446	3,031,437	3,054,093	3,068,452	3,072,621	3,074,460	3,075,380	462,186	277,025
4. 2014	XXX	XXX	2,751,660	3,369,262	3,485,216	3,533,410	3,555,677	3,569,120	3,575,702	3,578,715	522,792	304,999
5. 2015	XXX	XXX	XXX	2,616,141	3,325,328	3,426,511	3,479,685	3,504,630	3,518,286	3,525,471	480,789	306,917
6. 2016	XXX	XXX	XXX	XXX	2,951,212	3,670,988	3,794,087	3,854,258	3,883,309	3,896,012	556,359	316,348
7. 2017	XXX	XXX	XXX	XXX	XXX	3,226,384	4,211,001	4,388,324	4,273,926	4,292,278	561,362	385,512
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,426,752	4,441,598	4,328,525	4,303,357	516,129	344,629
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,320,519	4,280,049	4,431,447	506,556	340,642
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,926,387	5,033,659	565,243	392,511
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,114,365	465,996	398,906

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	1,850,421	2,973,357	3,558,465	3,847,689	4,017,064	4,126,192	4,205,583	4,238,012	4,258,608	95,653	18,331
2. 2012	2,717,797	4,499,305	5,346,278	5,866,591	6,119,181	6,226,526	6,282,430	6,315,737	6,326,807	6,335,590	1,087,154	884,959
3. 2013	XXX	2,771,293	4,695,876	5,589,221	6,068,292	6,314,438	6,434,906	6,501,134	6,525,594	6,541,304	1,096,237	876,657
4. 2014	XXX	XXX	2,971,782	5,013,027	5,889,654	6,396,279	6,710,005	6,866,186	6,919,756	6,952,231	1,140,002	912,636
5. 2015	XXX	XXX	XXX	3,305,005	5,495,980	6,488,736	7,102,786	7,515,651	7,672,212	7,761,534	1,225,166	999,179
6. 2016	XXX	XXX	XXX	XXX	3,264,857	5,433,994	6,461,154	7,223,215	7,605,404	7,801,006	1,187,209	1,048,034
7. 2017	XXX	XXX	XXX	XXX	XXX	2,946,641	5,035,056	6,187,092	6,898,103	7,322,015	1,072,463	983,152
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,011,834	5,292,216	6,493,718	7,197,833	1,048,781	967,869
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,252,576	5,858,754	7,074,694	1,043,761	985,230
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,530,357	4,561,663	715,339	707,343
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,144,511	560,708	806,929

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	75,926	129,323	163,515	187,553	202,776	207,761	213,228	215,698	217,100	2,880	910
2. 2012	35,367	69,497	87,537	107,393	117,052	122,975	127,943	129,051	129,836	130,373	14,179	6,995
3. 2013	XXX	42,431	80,015	107,928	129,556	143,050	150,712	157,182	158,020	160,304	15,435	8,174
4. 2014	XXX	XXX	42,520	76,842	107,389	133,884	156,769	167,749	173,029	174,989	15,031	10,050
5. 2015	XXX	XXX	XXX	51,435	89,289	127,280	173,349	199,547	212,599	217,998	16,307	12,041
6. 2016	XXX	XXX	XXX	XXX	43,817	90,782	132,929	173,070	197,804	204,865	14,944	12,758
7. 2017	XXX	XXX	XXX	XXX	XXX	34,518	73,053	110,453	138,828	138,536	11,762	8,647
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	43,606	86,853	136,292	153,061	12,816	14,947
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,008	148,679	195,587	17,246	28,042
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,589	71,639	12,505	18,967
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,209	9,886	26,449

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	6,255	15,032	22,237	27,346	32,183	34,893	39,353	42,614	45,251	64	863
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								(1)
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		151		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(143)		

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	48,007	90,384	141,856	203,505	247,373	280,921	322,967	336,721	347,718	2,297	1,846
2. 2012	217,651	273,611	285,874	294,132	298,906	300,662	301,182	302,153	302,782	303,623	37,698	24,425
3. 2013	XXX	196,307	246,122	261,027	270,491	276,978	278,378	279,325	279,555	280,033	30,884	23,173
4. 2014	XXX	XXX	232,867	287,939	305,189	315,715	323,438	327,967	329,020	330,660	34,535	26,634
5. 2015	XXX	XXX	XXX	233,444	303,434	324,544	341,666	348,848	351,868	354,399	33,051	26,511
6. 2016	XXX	XXX	XXX	XXX	255,368	323,634	340,385	351,417	358,226	361,624	38,453	26,028
7. 2017	XXX	XXX	XXX	XXX	XXX	241,992	304,111	320,831	323,868	329,010	34,922	26,824
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	257,438	326,099	322,182	331,557	32,205	24,677
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	236,768	303,136	314,374	29,590	22,672
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	255,306	306,348	29,336	23,067
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	261,278	23,496	20,820

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000		102	131	382	440	444	444	518	526		2
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	461	388	610	780	1,113	1,318	1,418	1,574	1,798	XXX	XXX
2. 2012	1,856	2,029	2,029	2,032	2,032	2,032	2,032	2,032	2,032	2,032	XXX	XXX
3. 2013	XXX	1,510	1,719	1,727	1,727	1,727	1,730	1,731	1,731	1,731	XXX	XXX
4. 2014	XXX	XXX	1,652	1,794	1,794	1,798	1,809	1,809	1,809	1,809	XXX	XXX
5. 2015	XXX	XXX	XXX	1,823	2,085	2,119	2,120	2,122	2,125	2,125	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	2,058	2,309	2,325	2,330	2,330	2,330	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	5,279	6,157	6,099	6,085	6,089	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,202	4,839	4,944	4,947	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,054	3,504	3,581	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,568	4,333	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,506	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	169,688	308,986	382,594	491,396	531,901	556,260	585,308	610,917	636,393	1,200	1,858
2. 2012	10,472	53,006	83,847	121,157	146,503	167,942	172,052	174,789	178,487	178,791	769	901
3. 2013	XXX	9,209	38,645	88,101	129,226	147,699	154,478	165,180	166,954	167,183	758	897
4. 2014	XXX	XXX	15,590	56,557	102,081	135,992	153,584	164,227	169,691	173,649	679	1,064
5. 2015	XXX	XXX	XXX	25,361	69,569	104,624	139,330	168,269	179,345	188,888	681	1,156
6. 2016	XXX	XXX	XXX	XXX	10,679	49,633	87,683	130,082	151,874	168,730	683	1,118
7. 2017	XXX	XXX	XXX	XXX	XXX	12,965	46,741	88,727	116,903	149,664	576	1,126
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	12,039	50,334	90,247	125,875	515	1,073
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,402	67,688	110,441	456	1,059
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,458	85,249	1,634	3,748
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,117	208	740

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	15,336	16,387	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92,334	105,227	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,644	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	97,171	66,162	160,094	118,968
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,367,504	4,589,324	2,800,983	718,566
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,174,161	2,914,879	786,018

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	19	19	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(2)	(1,639)	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		(3,292)	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	287,099	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	3	5	14	24	28	31	31	31	31	XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	320	477	578	1,075	1,264	1,457	1,519	1,566	1,995	XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1,553	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,553)	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000										XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000	81,792	178,401	268,112	348,836	443,691	508,486	594,229	657,468	725,033	121	528
2. 2012	25	25	53	53	53	66	66	66	74	74	17	3
3. 2013	XXX	60	113	149	198	198	199	199	199	199	18	9
4. 2014	XXX	XXX	44	170	256	336	592	592	592	592	25	13
5. 2015	XXX	XXX	XXX	107	231	484	473	490	490	530	17	7
6. 2016	XXX	XXX	XXX	XXX	61	98	327	327	327	327	5	12
7. 2017	XXX	XXX	XXX	XXX	XXX	26	45	45	53	53	7	4
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5	5	5	5	2	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1	2	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,741	65,741		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,463		

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	369,242	204,302	135,762	100,415	74,151	58,727	35,433	31,043	30,976	12,518
2. 2012	432,720	159,877	82,571	56,947	28,874	17,867	12,486	6,119	7,747	6,683
3. 2013	XXX	403,129	140,620	75,817	46,074	24,019	14,438	9,707	6,940	6,373
4. 2014	XXX	XXX	489,759	139,721	70,409	31,847	21,566	12,805	7,101	5,540
5. 2015	XXX	XXX	XXX	527,652	158,736	65,468	25,673	14,789	11,322	7,038
6. 2016	XXX	XXX	XXX	XXX	592,982	156,632	41,386	24,829	12,331	10,376
7. 2017	XXX	XXX	XXX	XXX	XXX	653,558	164,090	63,401	(7,610)	15,148
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	676,813	145,040	44,651	10,768
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	766,416	139,157	40,816
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	856,098	116,662
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,164,933

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	853,254	442,240	164,675	(4,429)	(129,301)	(145,231)	(264,741)	(292,207)	(296,563)	(105,008)
2. 2012	645,146	368,410	205,120	148,320	95,467	68,126	29,315	18,408	8,724	24,523
3. 2013	XXX	708,095	386,756	231,543	155,926	128,097	53,994	40,293	25,344	15,872
4. 2014	XXX	XXX	765,477	407,338	193,284	146,766	52,164	23,670	12,119	28,014
5. 2015	XXX	XXX	XXX	763,507	313,854	169,002	73,814	50,210	15,438	27,291
6. 2016	XXX	XXX	XXX	XXX	879,283	374,234	152,338	67,358	26,531	26,489
7. 2017	XXX	XXX	XXX	XXX	XXX	888,475	361,896	158,412	58,409	55,481
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,011,562	401,736	145,591	138,846
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,100,521	353,994	260,746
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,238,116	614,301
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,539,063

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	47,740	36,550	20,935	11,405	6,384	8,700	5,159	1,320	826	982
2. 2012	36,619	19,037	6,542	5,964	3,689	2,477	714	(1,589)	442	(46)
3. 2013	XXX	20,545	14,277	8,468	4,256	1,944	3,022	2,201	338	223
4. 2014	XXX	XXX	26,237	16,910	15,568	6,824	7,089	2,630	476	9
5. 2015	XXX	XXX	XXX	28,600	11,728	5,698	6,497	3,114	1,613	206
6. 2016	XXX	XXX	XXX	XXX	42,428	17,964	11,592	7,363	3,524	714
7. 2017	XXX	XXX	XXX	XXX	XXX	46,553	15,678	15,908	5,066	6,193
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	96,627	54,907	31,413	22,958
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,112	73,112	46,533
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,681	94,771
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,670

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	43,795	45,309	40,380	36,511	27,323	28,886	29,854	28,237	31,865	29,731
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				42
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			21
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		155
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	735

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	178,328	131,442	124,853	61,632	48,290	33,981	34,405	37,999	31,948	38,511
2. 2012	60,024	37,225	23,000	17,081	11,232	7,672	3,295	2,436	1,031	4,022
3. 2013	XXX	48,215	24,840	24,777	16,556	5,769	8,212	3,386	2,013	(103)
4. 2014	XXX	XXX	46,538	30,766	21,500	19,076	12,411	6,102	3,317	6,256
5. 2015	XXX	XXX	XXX	60,278	23,711	12,508	12,622	8,754	6,559	1,496
6. 2016	XXX	XXX	XXX	XXX	66,047	26,121	17,117	8,996	7,916	6,148
7. 2017	XXX	XXX	XXX	XXX	XXX	65,947	28,178	16,732	10,948	8,646
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	67,640	30,891	13,534	4,932
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,150	32,955	12,346
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,001	32,237
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105,113

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	26	16	16	13	9	33	46	51	33	10
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	2,111	1,820	1,831	1,328	994	1,205	1,197	984	1,247	1,107
2. 2012	215	30	60	94	83	106	39	49	1	(1)
3. 2013	XXX	128	61	186	197	93	103	43	(3)	(3)
4. 2014	XXX	XXX	385	237	270	291	147	30	(15)	(17)
5. 2015	XXX	XXX	XXX	420	153	115	149	68	27	6
6. 2016	XXX	XXX	XXX	XXX	701	89	123	114	59	36
7. 2017	XXX	XXX	XXX	XXX	XXX	1,602	466	421	231	129
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,675	477	107	32
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	742	352	208
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	906	265
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	932

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	534,063	397,338	376,026	322,423	285,029	287,017	272,121	252,218	244,356	190,240
2. 2012	116,453	92,234	49,784	25,470	13,890	8,618	3,884	1,426	1,394	2,640
3. 2013	XXX	126,562	88,053	57,628	27,401	18,598	9,340	3,884	3,613	2,463
4. 2014	XXX	XXX	140,925	100,100	58,066	32,500	18,192	6,674	4,410	3,097
5. 2015	XXX	XXX	XXX	140,007	102,820	72,259	28,819	15,387	12,057	6,069
6. 2016	XXX	XXX	XXX	XXX	147,391	95,460	59,904	30,839	20,132	7,561
7. 2017	XXX	XXX	XXX	XXX	XXX	146,252	93,524	63,570	43,724	12,194
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	166,265	130,260	91,050	61,065
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	154,125	104,870	64,740
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,130	122,977
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,142

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,526	4,645	4,117
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,230	4,410
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,013

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(375,432)	8,772	(4,610)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(233,017)	(13,258)
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(538,488)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1		
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			772
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		7,247
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	151,926

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	186	183	163	47	47	77	74	74		
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	544	630	744	782	908	787	576	558	491	522
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	622,767	637,275	610,350	587,581	549,361	496,032	460,898	427,428	441,994	471,205
2. 2012	609	602	435	306	303	256	46	28		6
3. 2013	XXX	551	454	341	324	284	239	39	41	
4. 2014	XXX	XXX	270	502	513	434	347	47	42	9
5. 2015	XXX	XXX	XXX	468	449	386	317	230	38	64
6. 2016	XXX	XXX	XXX	XXX	302	261	238	133	106	81
7. 2017	XXX	XXX	XXX	XXX	XXX	304	260	190	118	232
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	239	179	68	48
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	249	201	156
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201	150
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	69,494	5,802	2,420	1,119	614	196	235	109	63	23
2. 2012	610,975	675,850	679,646	681,021	681,538	681,718	681,801	681,831	681,838	681,840
3. 2013	XXX	415,944	457,528	460,630	461,594	461,962	462,092	462,161	462,181	462,186
4. 2014	XXX	XXX	473,418	517,938	521,105	522,074	522,481	522,693	522,766	522,792
5. 2015	XXX	XXX	XXX	420,968	476,072	478,968	479,992	480,500	480,701	480,789
6. 2016	XXX	XXX	XXX	XXX	500,868	550,841	554,546	555,726	556,198	556,359
7. 2017	XXX	XXX	XXX	XXX	XXX	497,818	555,528	559,657	560,833	561,362
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	449,187	511,265	515,072	516,129
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	439,742	501,788	506,556
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	486,587	565,243
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	465,996

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	12,908	6,119	3,725	2,314	1,586	1,278	654	462	359	293
2. 2012	35,231	4,942	3,116	1,116	530	281	168	101	63	47
3. 2013	XXX	27,145	3,939	2,117	1,134	591	371	194	141	116
4. 2014	XXX	XXX	23,307	4,303	2,302	1,190	642	309	205	117
5. 2015	XXX	XXX	XXX	30,883	4,393	2,455	1,230	603	348	190
6. 2016	XXX	XXX	XXX	XXX	25,721	4,571	2,420	1,203	636	356
7. 2017	XXX	XXX	XXX	XXX	XXX	27,169	4,593	2,612	1,492	724
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	29,848	4,722	2,468	1,273
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,554	4,219	1,998
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,745	6,062
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,768

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	76,286	6,146	2,070	961	477	174	109	87	90	68
2. 2012	955,179	1,021,884	1,026,384	1,027,757	1,028,167	1,028,371	1,028,436	1,028,477	1,028,490	1,028,504
3. 2013	XXX	692,271	734,264	737,804	738,793	739,136	739,247	739,289	739,312	739,327
4. 2014	XXX	XXX	773,010	822,966	826,435	827,377	827,713	827,840	827,888	827,908
5. 2015	XXX	XXX	XXX	723,563	783,223	786,438	787,291	787,707	787,874	787,896
6. 2016	XXX	XXX	XXX	XXX	811,476	867,614	871,612	872,615	872,933	873,063
7. 2017	XXX	XXX	XXX	XXX	XXX	878,098	941,703	946,103	947,222	947,598
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	790,778	856,841	860,898	862,031
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	778,245	844,103	849,196
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	884,206	963,816
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	908,670

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	258,239	53,871	23,626	10,397	3,857	1,644	936	726	354	242
2. 2012	844,072	1,036,788	1,066,058	1,078,288	1,083,369	1,085,416	1,086,332	1,086,830	1,087,046	1,087,154
3. 2013	XXX	843,130	1,045,801	1,076,059	1,087,409	1,092,323	1,094,354	1,095,569	1,096,016	1,096,237
4. 2014	XXX	XXX	877,761	1,088,564	1,118,350	1,130,246	1,135,813	1,138,612	1,139,406	1,140,002
5. 2015	XXX	XXX	XXX	940,849	1,166,141	1,199,485	1,213,865	1,221,812	1,223,645	1,225,166
6. 2016	XXX	XXX	XXX	XXX	909,046	1,124,874	1,159,654	1,176,976	1,183,526	1,187,209
7. 2017	XXX	XXX	XXX	XXX	XXX	798,316	1,010,451	1,048,223	1,063,762	1,072,463
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	773,655	992,373	1,031,694	1,048,781
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772,264	1,003,104	1,043,761
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	542,718	715,339
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	560,708

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	108,645	61,287	40,041	31,416	27,729	17,188	23,249	17,384	14,910	13,572
2. 2012	214,439	49,812	25,105	13,408	8,494	4,912	5,676	3,508	2,616	2,250
3. 2013	XXX	215,650	49,697	23,385	12,014	6,462	6,413	3,982	2,862	2,177
4. 2014	XXX	XXX	223,210	51,430	25,514	13,241	9,580	5,973	4,268	3,001
5. 2015	XXX	XXX	XXX	246,089	61,572	31,992	20,486	11,103	8,387	5,722
6. 2016	XXX	XXX	XXX	XXX	240,709	66,149	40,074	21,735	14,251	9,625
7. 2017	XXX	XXX	XXX	XXX	XXX	236,944	71,640	39,321	24,229	14,615
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	244,446	71,778	40,034	22,997
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	248,880	71,306	37,921
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191,555	52,531
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	240,639

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	85,584	11,098	3,610	1,165	550	349	316	219	390	245
2. 2012	1,892,160	1,964,140	1,971,323	1,973,336	1,974,001	1,974,197	1,974,289	1,974,348	1,974,363	1,974,363
3. 2013	XXX	1,892,162	1,964,494	1,971,827	1,974,058	1,974,731	1,974,927	1,975,031	1,975,072	1,975,071
4. 2014	XXX	XXX	1,965,009	2,044,138	2,052,244	2,054,469	2,055,150	2,055,461	2,055,598	2,055,639
5. 2015	XXX	XXX	XXX	2,130,825	2,217,469	2,226,306	2,228,784	2,229,633	2,229,967	2,230,067
6. 2016	XXX	XXX	XXX	XXX	2,149,862	2,232,506	2,241,156	2,243,861	2,244,606	2,244,868
7. 2017	XXX	XXX	XXX	XXX	XXX	1,973,493	2,057,800	2,066,928	2,069,341	2,070,230
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,941,844	2,027,882	2,037,034	2,039,647
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,968,698	2,056,591	2,066,912
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,406,382	1,475,213
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,608,276

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	4,763	1,372	682	340	151	79	91	50	73	42
2. 2012	9,886	13,187	13,677	13,920	14,049	14,105	14,148	14,166	14,174	14,179
3. 2013	XXX	11,226	14,393	14,910	15,180	15,301	15,373	15,422	15,429	15,435
4. 2014	XXX	XXX	10,518	13,786	14,379	14,670	14,870	14,956	15,007	15,031
5. 2015	XXX	XXX	XXX	11,581	14,861	15,532	15,939	16,157	16,253	16,307
6. 2016	XXX	XXX	XXX	XXX	10,638	13,538	14,213	14,619	14,836	14,944
7. 2017	XXX	XXX	XXX	XXX	XXX	8,211	10,739	11,333	11,595	11,762
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,426	11,632	12,440	12,816
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,051	15,950	17,246
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,853	12,505
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,886

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	3,076	1,847	1,102	733	508	393	158	69	54	42
2. 2012	2,844	923	539	317	200	113	110	70	56	48
3. 2013	XXX	3,363	1,000	566	313	174	147	82	56	45
4. 2014	XXX	XXX	4,191	1,196	742	452	244	141	85	52
5. 2015	XXX	XXX	XXX	4,003	1,393	854	508	263	174	103
6. 2016	XXX	XXX	XXX	XXX	3,877	1,429	906	538	326	206
7. 2017	XXX	XXX	XXX	XXX	XXX	3,130	1,106	630	416	240
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,147	1,466	883	561
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,158	2,452	1,519
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,911	1,930
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,001

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	1,836	292	97	25	9	6	4	42	209	72
2. 2012	19,875	21,043	21,147	21,184	21,202	21,211	21,214	21,219	21,222	21,222
3. 2013	XXX	22,161	23,458	23,596	23,631	23,644	23,652	23,653	23,653	23,654
4. 2014	XXX	XXX	23,328	24,947	25,073	25,107	25,120	25,127	25,132	25,133
5. 2015	XXX	XXX	XXX	26,372	28,220	28,371	28,415	28,429	28,449	28,451
6. 2016	XXX	XXX	XXX	XXX	26,111	27,634	27,826	27,884	27,901	27,908
7. 2017	XXX	XXX	XXX	XXX	XXX	19,287	20,470	20,582	20,629	20,649
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	26,227	28,079	28,271	28,324
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,458	46,391	46,807
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,254	33,402
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,336

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	66	19	6	6	8	5	6	6	5	3
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	1,366	1,207	1,145	1,072	1,007	906	834	756	690	621
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						3
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	16	50	19	23	28	13	2	21	13	13
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						2
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	5,910	893	458	335	220	134	102	90	40	25
2. 2012	32,899	37,075	37,386	37,565	37,651	37,672	37,684	37,688	37,694	37,698
3. 2013	XXX	26,924	30,206	30,586	30,753	30,837	30,860	30,873	30,877	30,884
4. 2014	XXX	XXX	30,447	33,906	34,226	34,408	34,488	34,524	34,529	34,535
5. 2015	XXX	XXX	XXX	27,800	32,392	32,726	32,913	33,000	33,030	33,051
6. 2016	XXX	XXX	XXX	XXX	33,820	37,789	38,167	38,327	38,405	38,453
7. 2017	XXX	XXX	XXX	XXX	XXX	30,733	34,440	34,751	34,864	34,922
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	27,838	31,774	32,068	32,205
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,709	29,310	29,590
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,665	29,336
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,496

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	2,027	1,248	932	638	466	381	307	213	186	170
2. 2012	2,710	593	421	207	97	61	35	27	24	16
3. 2013	XXX	2,723	654	404	193	84	50	28	20	17
4. 2014	XXX	XXX	2,667	715	455	237	104	43	29	14
5. 2015	XXX	XXX	XXX	3,252	751	554	286	138	79	40
6. 2016	XXX	XXX	XXX	XXX	2,646	691	440	228	119	51
7. 2017	XXX	XXX	XXX	XXX	XXX	2,298	582	372	262	131
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,491	550	387	216
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,221	528	317
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,262	440
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,323

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	7,124	848	512	273	188	165	128	86	43	43
2. 2012	56,433	61,491	61,936	62,078	62,110	62,126	62,133	62,135	62,137	62,139
3. 2013	XXX	49,610	53,309	53,857	54,002	54,049	54,060	54,064	54,065	54,074
4. 2014	XXX	XXX	56,297	60,549	60,991	61,122	61,150	61,174	61,181	61,183
5. 2015	XXX	XXX	XXX	53,555	58,999	59,418	59,542	59,589	59,598	59,602
6. 2016	XXX	XXX	XXX	XXX	59,043	63,862	64,332	64,458	64,509	64,532
7. 2017	XXX	XXX	XXX	XXX	XXX	56,781	61,381	61,761	61,839	61,877
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	52,126	56,583	56,979	57,098
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,027	52,177	52,579
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,621	52,843
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,639

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	1	1	1	1	1	1	3	3	2	1
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	34	34	34	34	34	34	36	36	36	
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	805	431	341	174	78	60	58	30	11	17
2. 2012	353	505	589	672	724	741	756	764	767	769
3. 2013	XXX	334	468	583	667	706	733	750	755	758
4. 2014	XXX	XXX	266	426	505	591	639	661	673	679
5. 2015	XXX	XXX	XXX	271	425	512	571	635	661	681
6. 2016	XXX	XXX	XXX	XXX	277	406	499	598	650	683
7. 2017	XXX	XXX	XXX	XXX	XXX	227	338	434	502	576
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	214	340	436	515
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	176	351	456
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	911	1,634
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	2,782	2,630	2,261	2,094	2,082	1,961	1,876	1,841	1,805	1,688
2. 2012	308	217	177	114	61	33	16	7	2	1
3. 2013	XXX	269	211	147	101	71	40	15	9	8
4. 2014	XXX	XXX	271	221	184	105	61	39	20	9
5. 2015	XXX	XXX	XXX	275	208	175	114	61	40	20
6. 2016	XXX	XXX	XXX	XXX	237	218	182	118	70	44
7. 2017	XXX	XXX	XXX	XXX	XXX	230	197	155	114	70
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	223	185	162	109
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	236	201	174
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,538	459
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	216

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	1,150	703	329	185	252	93	163	73	76	90
2. 2012	1,075	1,355	1,498	1,592	1,640	1,654	1,663	1,668	1,670	1,671
3. 2013	XXX	1,020	1,328	1,488	1,593	1,642	1,655	1,661	1,662	1,663
4. 2014	XXX	XXX	1,040	1,422	1,599	1,680	1,713	1,741	1,751	1,752
5. 2015	XXX	XXX	XXX	1,178	1,536	1,694	1,779	1,830	1,852	1,857
6. 2016	XXX	XXX	XXX	XXX	1,147	1,507	1,671	1,768	1,818	1,845
7. 2017	XXX	XXX	XXX	XXX	XXX	1,128	1,463	1,619	1,709	1,772
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,108	1,454	1,614	1,697
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,149	1,535	1,689
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,948	5,841
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,164

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	47	17	10	8	20	9	3	11	37	6
2. 2012	15	15	16	16	16	16	16	16	17	17
3. 2013	XXX	12	17	17	18	18	18	18	18	18
4. 2014	XXX	XXX	8	18	23	24	25	25	25	25
5. 2015	XXX	XXX	XXX	9	12	14	16	16	16	17
6. 2016	XXX	XXX	XXX	XXX	4	4	5	5	5	5
7. 2017	XXX	XXX	XXX	XXX	XXX	5	8	8	7	7
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	2
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	1,636	1,652	1,603	1,619	1,614	1,636	1,671	1,681	1,681	1,693
2. 2012						1	1	1		
3. 2013	XXX	3	4	3	4	4	4	4	4	4
4. 2014	XXX	XXX	11	7	2	1				
5. 2015	XXX	XXX	XXX	7	4	3	3	3	3	1
6. 2016	XXX	XXX	XXX	XXX	2	1				
7. 2017	XXX	XXX	XXX	XXX	XXX	5	1	2	1	1
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1	1
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	192	120	72	43	94	90	94	61	85	47
2. 2012	17	18	19	19	19	20	20	20	20	20
3. 2013	XXX	22	28	28	30	31	31	31	31	31
4. 2014	XXX	XXX	24	37	37	38	38	38	38	38
5. 2015	XXX	XXX	XXX	18	20	23	25	25	25	25
6. 2016	XXX	XXX	XXX	XXX	14	16	17	17	17	17
7. 2017	XXX	XXX	XXX	XXX	XXX	10	12	12	12	12
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3	4	4	4
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	3	3
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	(1,443)	(36)	(2)	(1)	139	39			2	9	9
2. 2012	219,650	218,554	218,477	218,457	218,453	218,469	218,467	218,467	218,468	218,471	4
3. 2013	XXX	225,087	223,555	223,420	223,388	223,399	223,354	223,350	223,350	223,351	2
4. 2014	XXX	XXX	238,967	237,669	237,570	237,530	237,397	237,389	237,392	237,393	1
5. 2015	XXX	XXX	XXX	257,790	256,433	256,379	256,189	256,162	256,162	256,161	(1)
6. 2016	XXX	XXX	XXX	XXX	265,533	264,220	264,016	263,909	263,902	263,895	(6)
7. 2017	XXX	XXX	XXX	XXX	XXX	266,149	264,840	264,585	264,555	264,542	(12)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	397,540	396,447	396,400	396,353	(47)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	631,023	629,573	629,513	(61)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	540,204	542,046	1,842
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	805,449	805,449
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	807,178
13. Earned Premiums (Sch P-Pt. 1)	218,207	223,955	237,356	256,336	264,180	264,808	395,657	629,529	538,675	807,178	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior											
2. 2012	3,470	3,470	3,470	3,470	3,470	3,470	3,470	3,470	3,470	3,470	
3. 2013	XXX	3,648	3,648	3,648	3,648	3,648	3,648	3,648	3,648	3,648	
4. 2014	XXX	XXX	4,764	4,764	4,764	4,764	4,764	4,764	4,764	4,764	
5. 2015	XXX	XXX	XXX	4,468	4,468	4,468	4,468	4,468	4,468	4,468	
6. 2016	XXX	XXX	XXX	XXX	8,754	8,754	8,754	8,754	8,754	8,754	
7. 2017	XXX	XXX	XXX	XXX	XXX	4,597	4,597	4,597	4,597	4,597	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	34,699	34,699	34,699	34,699	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,004	89,004	89,004	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,462	74,462	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	148,922	148,922
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	148,922
13. Earned Premiums (Sch P-Pt. 1)	3,470	3,648	4,764	4,468	8,754	4,597	34,699	89,004	74,462	148,922	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	72	(16)	3	(19)	(88)						
2. 2012	18	18	18	3	(104)	(104)	(104)	(104)	(104)	(104)	
3. 2013	XXX	12	12	(12)	(182)	(182)	(182)	(182)	(182)	(182)	
4. 2014	XXX	XXX	793	793	528	528	528	528	528	528	
5. 2015	XXX	XXX	XXX	273	273	273	273	273	273	273	
6. 2016	XXX	XXX	XXX	XXX	(47)	(47)	(47)	(47)	(47)	(47)	
7. 2017	XXX	XXX	XXX	XXX	XXX	127	127	127	127	127	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	105	105	105	105	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	264	264	264	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	28	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	33
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33
13. Earned Premiums (Sch P-Pt. 1)	90	(4)	796	215	(677)	127	105	264	28	33	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior	(493)	(31)	(3)	(1)							
2. 2012	662,987	662,589	662,546	662,543	662,543	662,543	662,541	662,541	662,541	662,541	
3. 2013	XXX	665,456	664,473	664,423	664,417	664,415	664,410	664,409	664,409	664,409	
4. 2014	XXX	XXX	672,860	672,321	672,291	672,282	672,277	672,274	672,274	672,274	
5. 2015	XXX	XXX	XXX	685,313	684,663	684,617	684,609	684,604	684,604	684,604	
6. 2016	XXX	XXX	XXX	XXX	659,807	658,974	658,946	658,914	658,912	658,913	
7. 2017	XXX	XXX	XXX	XXX	XXX	637,214	636,670	636,611	636,600	636,601	1
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	626,142	625,559	625,519	625,522	4
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	631,493	630,987	630,975	(12)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	635,659	635,128	(530)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	869,329	869,329
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	868,792
13. Earned Premiums (Sch P-Pt. 1)	662,494	665,027	671,831	684,720	659,121	636,324	625,550	630,810	635,099	868,792	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012	8,495	8,495	8,495	8,495	8,495	8,495	8,495	8,495	8,495	8,495	
3. 2013	XXX	7,634	7,634	7,634	7,634	7,634	7,634	7,634	7,634	7,634	
4. 2014	XXX	XXX	6,335	6,335	6,335	6,335	6,335	6,335	6,335	6,335	
5. 2015	XXX	XXX	XXX	6,222	6,222	6,222	6,222	6,222	6,222	6,222	
6. 2016	XXX	XXX	XXX	XXX	6,502	6,502	6,502	6,502	6,502	6,502	
7. 2017	XXX	XXX	XXX	XXX	XXX	6,366	6,366	6,366	6,366	6,366	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	7,749	7,749	7,749	7,749	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,968	7,968	7,968	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,519	7,519	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,420	127,420
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,420
13. Earned Premiums (Sch P-Pt. 1)	8,495	7,634	6,335	6,222	6,502	6,366	7,749	7,968	7,519	127,420	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior	21	(20)		(79)	(427)						
2. 2012	290,295	290,296	290,296	290,269	289,803	289,803	289,803	289,803	289,803	289,803	
3. 2013	XXX	286,827	286,828	286,818	286,512	286,512	286,512	286,512	286,512	286,512	
4. 2014	XXX	XXX	288,263	288,262	288,156	288,156	288,156	288,156	288,156	288,156	
5. 2015	XXX	XXX	XXX	294,359	294,325	294,325	294,325	294,325	294,325	294,325	
6. 2016	XXX	XXX	XXX	XXX	302,796	302,796	302,795	302,795	302,795	302,795	
7. 2017	XXX	XXX	XXX	XXX	XXX	316,353	316,353	316,353	316,353	316,353	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	340,682	340,676	340,676	340,676	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363,867	363,855	363,855	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	420,314	420,281	(33)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,079	443,079
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,046
13. Earned Premiums (Sch P-Pt. 1)	290,316	286,808	288,264	294,242	301,457	316,353	340,681	363,861	420,302	443,046	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012	8	8	8	8	8	8	8	8	8	8	
3. 2013	XXX	21	21	21	21	21	21	21	21	21	
4. 2014	XXX	XXX	9	9	9	9	9	9	9	9	
5. 2015	XXX	XXX	XXX	31	31	31	31	31	31	31	
6. 2016	XXX	XXX	XXX	XXX	28	28	28	28	28	28	
7. 2017	XXX	XXX	XXX	XXX	XXX	28	28	28	28	28	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	34	34	34	34	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97	97	97	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,259	10,259	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,113	37,113
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,113
13. Earned Premiums (Sch P-Pt. 1)	8	21	9	31	28	28	34	97	10,259	37,113	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX	XXX								
6. 2016	XXX	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258	258
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258
13. Earned Premiums (Sch P-Pt. 1)										258	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX	XXX								
6. 2016	XXX	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100	100
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100
13. Earned Premiums (Sch P-Pt. 1)										100	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX	XXX								
6. 2016	XXX	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11 Current Year Premiums Earned
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX	XXX								
6. 2016	XXX	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	(6)	(1)									
2. 2012	948	942	941	941	941	941	941	941	941	941	
3. 2013	XXX	1,143	1,130	1,130	1,130	1,130	1,130	1,130	1,130	1,130	
4. 2014	XXX	XXX	1,321	1,310	1,310	1,310	1,310	1,310	1,310	1,310	
5. 2015	XXX	XXX	XXX	1,255	1,247	1,247	1,247	1,247	1,247	1,247	
6. 2016	XXX	XXX	XXX	XXX	584	576	576	576	576	576	
7. 2017	XXX	XXX	XXX	XXX	XXX	745	742	742	742	742	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	609	607	607	607	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	584	580	580	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	485	485	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	421	421
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	421
13. Earned Premiums (Sch P-Pt. 1)	942	1,136	1,307	1,244	576	737	606	582	481	421	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior											
2. 2012											
3. 2013	XXX	22	22	22	22	22	22	22	22	22	
4. 2014	XXX	XXX									
5. 2015	XXX	XXX	XXX								
6. 2016	XXX	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)		22									XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX	XXX								
6. 2016	XXX	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX	XXX								
6. 2016	XXX	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX	XXX	XXX						
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,495,038			9,108,744		
2. Private Passenger Auto Liability/ Medical	13,085,115			13,923,873		
3. Commercial Auto/Truck Liability/ Medical	1,259,430			724,880		
4. Workers' Compensation	66,521			27		
5. Commercial Multiple Peril	358,688			832,596		
6. Medical Professional Liability - Occurrence	40					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,611			8,307		
9. Other Liability - Occurrence	990,434			463,508		
10. Other Liability - Claims-Made				158		
11. Special Property	68,841			319,883		
12. Auto Physical Damage	497,472			11,329,683		
13. Fidelity/Surety	43			74		
14. Other	200,152			805,747		
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	968,745			395		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	3,514			102,584		
23. Totals	19,998,644			37,620,461		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	934,671	769,227	387,657							
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	216,445	52,666								
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	396	(29)	772							
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,495,038			9,108,744		
2. Private Passenger Auto Liability/Medical	13,085,115			13,923,873		
3. Commercial Auto/Truck Liability/Medical	1,259,430			724,880		
4. Workers' Compensation	66,521			27		
5. Commercial Multiple Peril	358,688			832,596		
6. Medical Professional Liability - Occurrence	40					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,611			8,307		
9. Other Liability - Occurrence	990,434			463,508		
10. Other Liability - Claims-Made				158		
11. Special Property	68,841			319,883		
12. Auto Physical Damage	497,472			11,329,683		
13. Fidelity/Surety	43			74		
14. Other	200,152			805,747		
15. International						
16. Reinsurance - Nonproportional Assumed Property						
17. Reinsurance - Nonproportional Assumed Liability	1,449					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	968,745			395		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	3,514			102,584		
23. Totals	20,000,093			37,620,461		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	45,903	45,762	45,544							
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	51	(7)	5							
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $ .....

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior		
1.602 2012		
1.603 2013		
1.604 2014		
1.605 2015		
1.606 2016		
1.607 2017		
1.608 2018		
1.609 2019		
1.610 2020		
1.611 2021		
1.612 Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity 4

5.2 Surety .....

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim .....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

The Coronavirus pandemic or COVID-19 resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which have included the implementation of travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing, and restrictions on large gatherings which began 2020, and the ongoing adjustments to these measures in 2021, have caused material disruption to businesses globally. The user of Schedule P data should consider the potential impact of these measures, including but not limited to, changes in auto accident frequency, premium refunds and/or rate reductions, and material cost increases in both auto and property.

As described in Notes to the Financial Statements 10 A., B. & C., the Company entered into a partial commutation and Plan of Division. Schedule P parts 2 and 4 for years prior to 2021 were prepared based on an allocation of total historical bulk reserves as recorded for Michigan private passenger auto prior to the Plan of Division. The current year change in the level of incurred losses for Michigan private passenger auto reflects the change to a direct calculation from the allocation method used for periods prior to the division and is offset in Schedule P part 2 and 4 of ASMI. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	76,114,334	78,345,236		42,747,971	33,578,548	26,607,697	914,509	
2. Alaska AK	L	35,178,161	36,380,892		14,918,859	13,619,045	12,262,206	306,865	
3. Arizona AZ	L	40,735,127	40,998,119		22,012,867	20,515,589	18,719,504	320,923	
4. Arkansas AR	L	31,091,490	31,986,759		12,897,787	12,550,830	9,148,177	338,138	
5. California CA	L	801,039,001	758,763,321		370,848,695	366,935,671	434,447,222	6,527,991	
6. Colorado CO	L	73,169,690	73,669,642		32,148,582	40,594,453	37,272,893	435,949	
7. Connecticut CT	L	120,239,842	121,127,431		58,255,767	48,140,527	53,817,115	1,326,537	
8. Delaware DE	L	15,625,258	15,745,933		20,969,912	8,628,161	97,025,061	190,180	
9. District of Columbia DC	L	13,180,093	13,278,127		6,802,170	7,065,455	3,824,477	39,955	
10. Florida FL	L	433,805,768	439,343,925		220,547,324	245,016,174	273,324,439	2,639,047	
11. Georgia GA	L	192,501,932	194,934,607		107,550,725	106,932,519	72,972,927	2,613,135	
12. Hawaii HI	L	110,375,214	108,220,135		57,220,764	59,170,751	40,338,360	1,187,420	
13. Idaho ID	L	12,554,735	12,618,464		6,850,126	6,681,213	4,284,410	116,410	
14. Illinois IL	L	233,234,938	236,432,470		148,015,010	147,432,023	366,991,716	1,470,249	
15. Indiana IN	L	52,945,228	54,005,240		26,133,324	23,366,016	21,209,476	964,723	
16. Iowa IA	L	6,449,758	6,647,676		2,329,109	2,039,106	1,689,840	60,800	
17. Kansas KS	L	16,356,604	16,430,615		5,699,144	6,826,454	4,470,594	352,175	
18. Kentucky KY	L	54,781,229	56,315,649		25,535,178	28,237,085	22,835,092	343,056	
19. Louisiana LA	L	248,420,599	251,405,995		545,218,184	740,491,217	336,044,418	1,919,022	
20. Maine ME	L	12,591,662	12,814,957		3,361,551	2,871,901	2,370,281	162,267	
21. Maryland MD	L	233,152,736	235,601,064		109,284,275	52,744,685	67,924,594	2,194,541	
22. Massachusetts MA	L	103,101,335	102,295,887		60,222,820	61,548,754	44,346,365	1,596,403	
23. Michigan MI	L	73,336,669	75,010,701		49,211,467	464,820,747	317,498,668	418,242	
24. Minnesota MN	L	31,425,603	31,512,177		14,635,333	17,392,359	33,617,709	172,845	
25. Mississippi MS	L	48,477,230	49,415,993		27,970,899	18,043,807	24,438,170	505,017	
26. Missouri MO	L	22,874,497	23,376,301		11,137,572	19,958,479	23,125,826	214,150	
27. Montana MT	L	5,826,350	5,929,334		2,071,959	2,708,529	5,063,721	44,789	
28. Nebraska NE	L	8,876,748	9,001,397		3,213,042	2,116,189	1,676,425	51,284	
29. Nevada NV	L	40,592,788	38,403,395		56,387,983	52,283,893	63,407,989	217,414	
30. New Hampshire NH	L	15,992,846	16,353,240		7,841,986	5,148,971	7,665,296	213,788	
31. New Jersey NJ	N				34,228,529	22,289,468	568,064,122		
32. New Mexico NM	L	26,829,656	27,622,149		11,649,356	16,518,157	29,539,383	244,191	
33. New York NY	L	864,890,740	873,083,705		529,546,341	504,092,066	796,715,458	8,570,082	
34. North Carolina NC	L	117,163,226	118,593,924		60,456,247	57,644,271	31,486,736	1,825,646	
35. North Dakota ND	L	11,938,616	12,182,649		7,743,417	8,931,668	4,588,311	159,980	
36. Ohio OH	L	114,594,890	117,550,095		48,890,062	56,408,315	91,479,786	1,470,609	
37. Oklahoma OK	L	33,080,975	34,017,303		15,149,394	13,500,701	8,918,219	321,194	
38. Oregon OR	L	51,532,847	51,850,866		23,826,464	25,784,344	28,397,848	426,367	
39. Pennsylvania PA	L	203,026,178	208,326,360		121,300,746	111,620,114	263,812,167	2,167,064	
40. Rhode Island RI	L	29,232,329	29,440,922		12,739,293	11,383,949	12,672,296	342,120	
41. South Carolina SC	L	141,494,228	144,585,024		67,130,086	79,446,505	75,440,367	1,736,638	
42. South Dakota SD	L	9,466,576	9,272,999		5,695,062	5,917,028	4,189,279	104,513	
43. Tennessee TN	L	90,539,673	91,896,832		38,971,047	44,851,367	39,958,074	780,043	
44. Texas TX	L	93,527,665	97,479,002		40,818,498	34,157,675	39,702,975	655,024	
45. Utah UT	L	35,012,857	35,563,428		16,543,701	15,421,192	15,804,908	250,866	
46. Vermont VT	L	6,401,650	6,636,410		2,422,260	1,371,570	1,093,089	89,545	
47. Virginia VA	L	194,540,772	197,812,164		80,574,345	78,557,080	61,196,671	1,978,115	
48. Washington WA	L	138,937,619	140,440,301		85,251,019	112,914,150	122,041,272	1,085,969	
49. West Virginia WV	L	26,341,086	27,484,567		8,500,675	8,624,359	9,298,496	288,736	
50. Wisconsin WI	L	22,557,002	22,294,608		13,226,490	19,055,922	40,836,822	100,990	
51. Wyoming WY	L	3,863,826	3,956,780		1,782,184	1,616,550	671,164	36,875	
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	L								
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	L					380	2,437		
58. Aggregate other alien OT	XXX					(209,342)	117,599		
59. Totals	XXX	5,379,019,878	5,396,454,770		3,298,485,600	3,847,356,636	4,674,448,153	50,492,379	
DETAILS OF WRITE-INS									
58001. ZZZ Other Alien	XXX					(209,342)	117,599		
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					(209,342)	117,599		

(a) Active Status Counts:

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

(b) Explanation of basis of allocation of premiums by states, etc.

PERSONAL LINES-PREMIUMS ALLOCATED TO VARIOUS STATES, ETC., ACCORDING TO LOCATION OF PROPERTY INSURED.

SCHEDULE T - PART 2

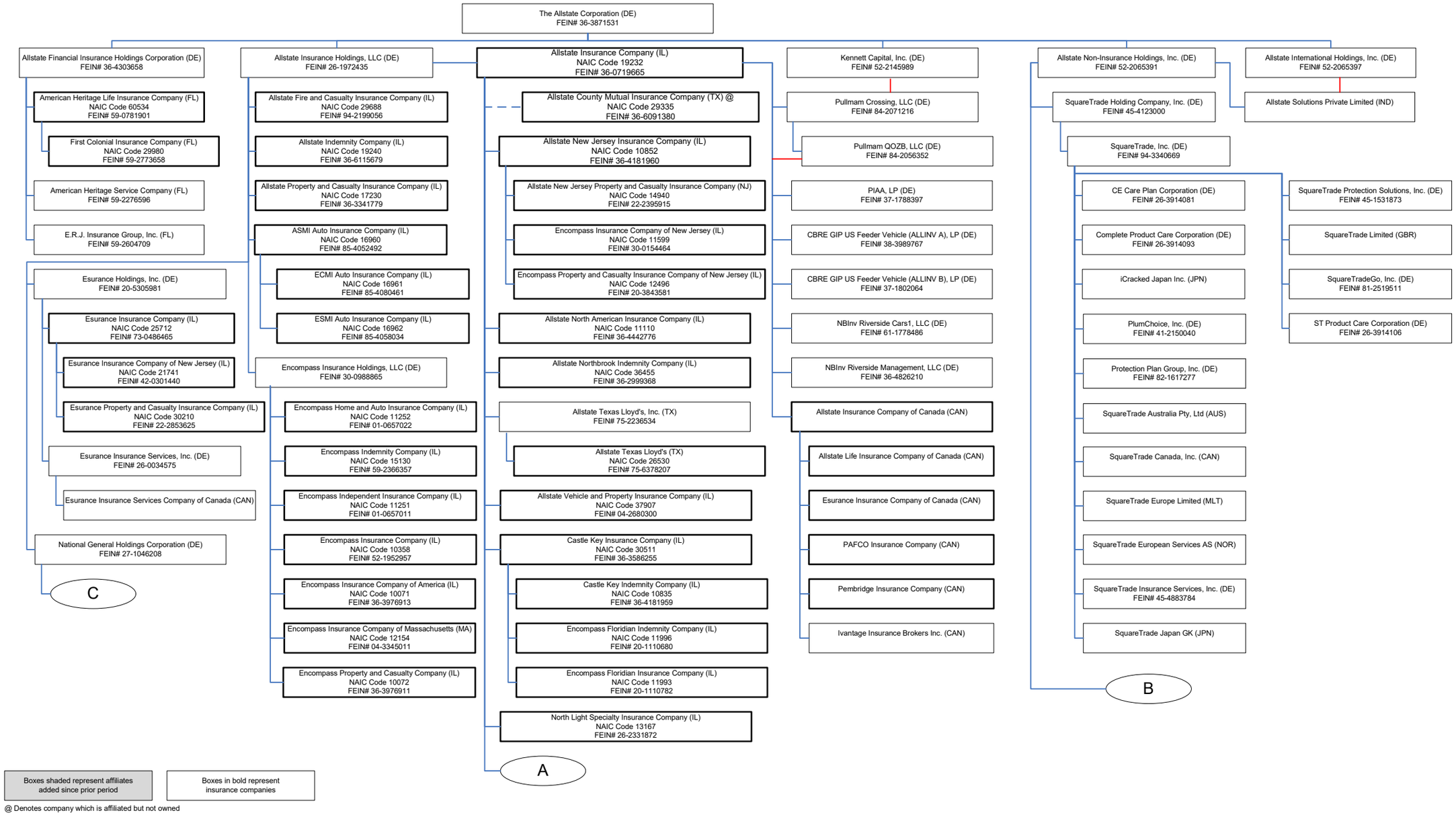
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

NONE

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



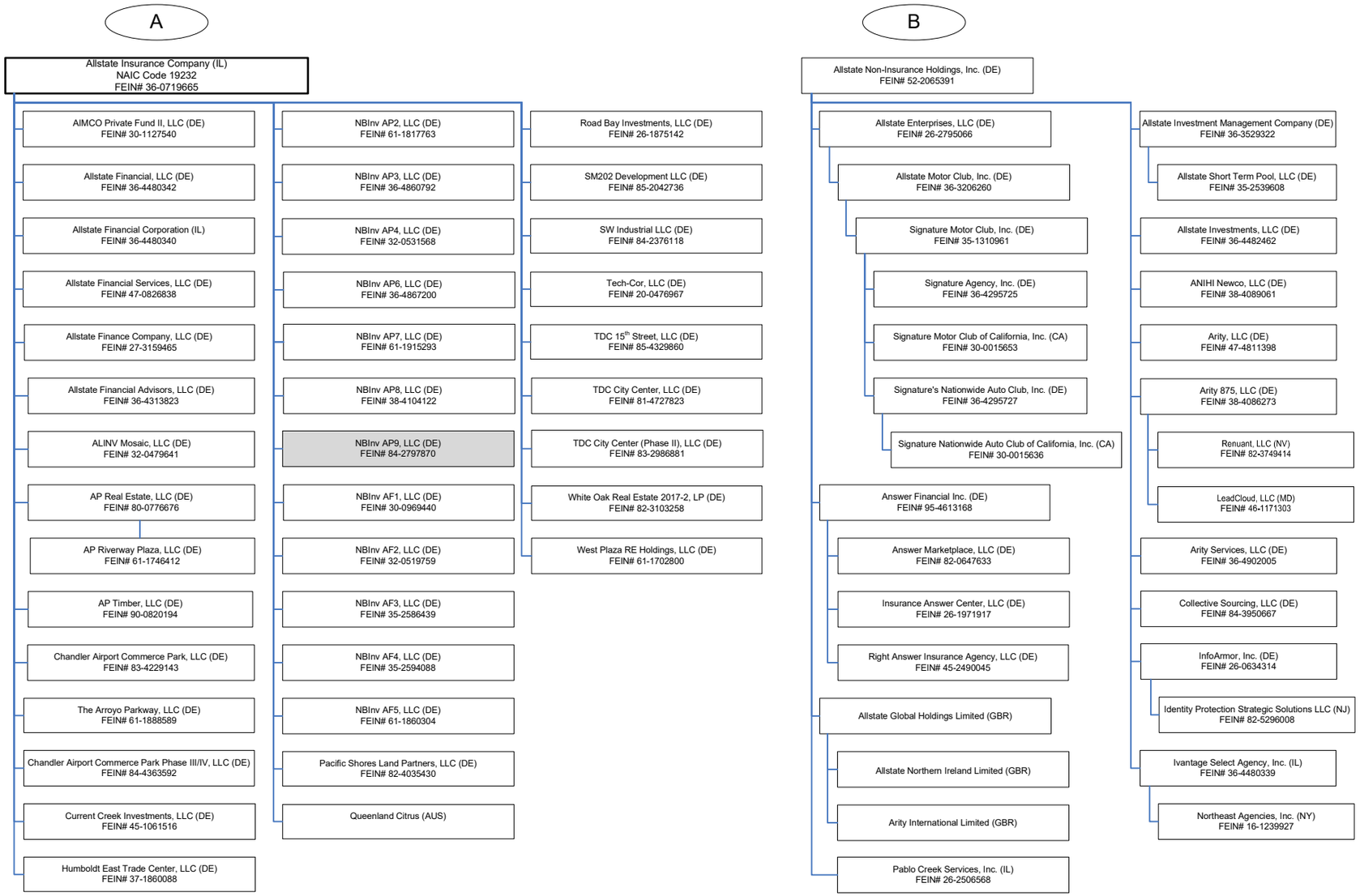
Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ALLSTATE INSURANCE COMPANY

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



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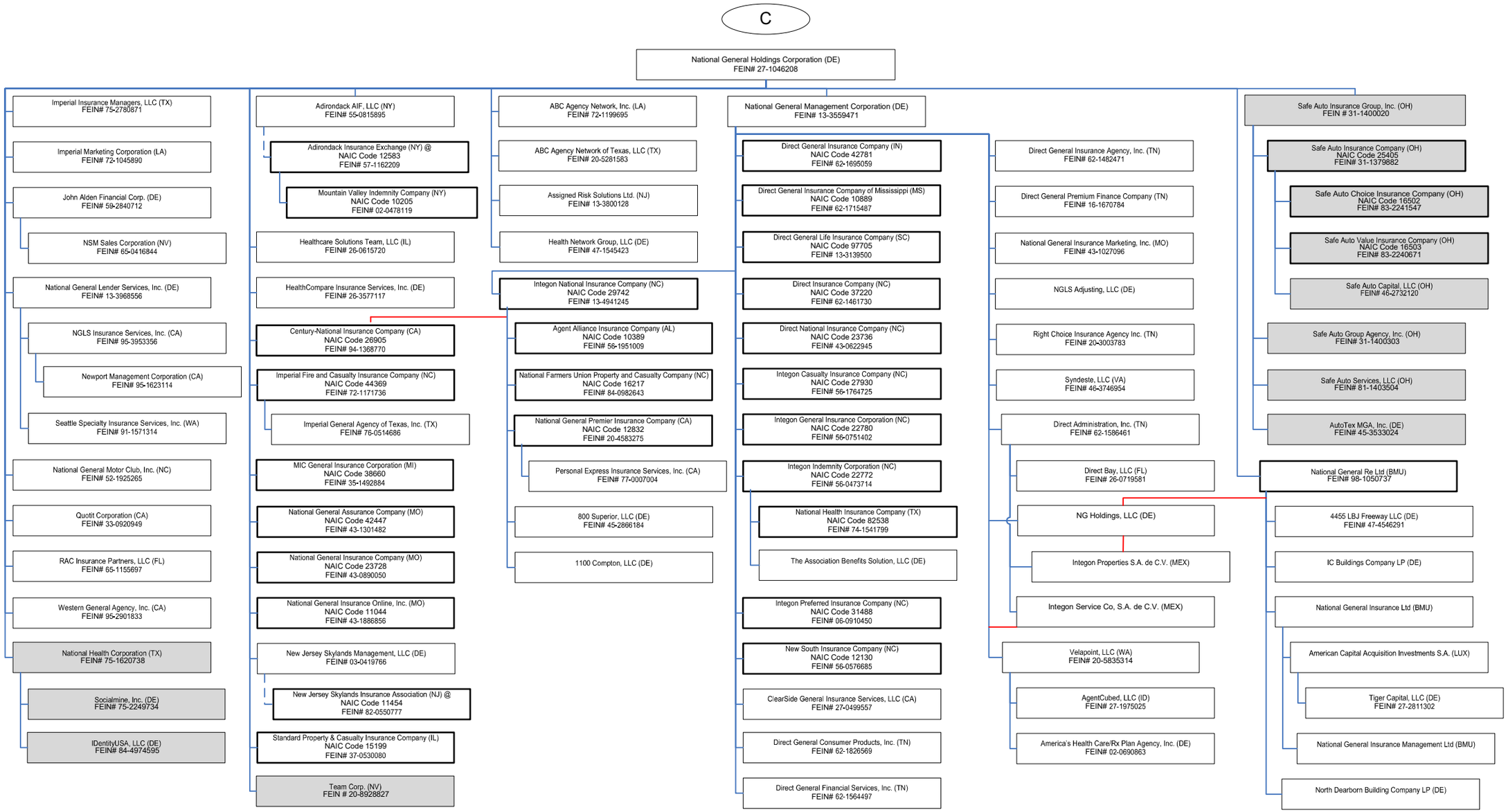
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					NO	
							1100 Compton, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			47-4546291				4455 LBJ Freeway LLC	DE	NIA	National General Re Ltd	Ownership	50.000	The Allstate Corporation	NO	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	Ownership	50.000	The Allstate Corporation	NO	
			20-5281583				ABC Agency Network of Texas, LLC	TX	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			72-1199695				ABC Agency Network, Inc.	LA	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			55-0815895				Adirondack AIF, LLC	NY	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12583	57-1162209				Adirondack Insurance Exchange	NY	IA	Adirondack AIF, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
0008	Allstate Insurance Group	10389	56-1951009				Agent Alliance Insurance Company	AL	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			27-1975025				AgentCubed, LLC	ID	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	NO	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	YES	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	NO	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4902005				Arity Services, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			45-3533024				AutoTex MGA, Inc.	DE	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	NO	
			84-4363592				Chandler Airport Commerce Park Phase III/IV, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-0719581				Direct Bay, LLC	FL	NIA	Direct Administration, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			62-1826569				Direct General Consumer Products, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			62-1564497				Direct General Financial Services, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			16-1670784				Direct General Premium Finance Company	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

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0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
							IC Buildings Company LP	DE	NIA	National General Re Ltd	Ownership	37.500	The Allstate Corporation	NO	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	58.000	The Allstate Corporation	NO	
			84-4974595				IDentityUSA, LLC	DE	NIA	National Health Corporation	Ownership	100.000	The Allstate Corporation	NO	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			75-2780871				Imperial Insurance Managers, LLC	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			72-1045890				Imperial Marketing Corporation	LA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			59-2840712				John Alden Financial Corp.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			46-1171303				LeadCloud, LLC	MD	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3968556				National General Lender Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			75-1620738				National Health Corporation	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			84-2797870				NBInv AP9, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	NO	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							North Dearborn Building Company LP	DE	NIA	National General Re Ltd	Ownership	45.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			65-0416844				NSM Sales Corporation	NV	NIA	John Alden Financial Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
							Queenland Citrus	AUS	DS	Allstate Insurance Company	Ownership	92.000	The Allstate Corporation	NO	
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			82-3749414				Renuant, LLC	NV	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			20-3003783				Right Choice Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			31-1400020				Safe Auto Insurance Group, Inc.	OH	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25405	31-1379882				Safe Auto Insurance Company	OH	IA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16502	83-2241547				Safe Auto Choice Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16503	83-2240671				Safe Auto Value Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			46-2732120				SafeAuto Capital, LLC	OH	NIA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400303				Safe Auto Group Agency, Inc.	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-1403504				SafeAuto Services, LLC	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			75-2249734				Socialmine, Inc.	DE	NIA	National Health Corporation	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	NO	
			20-8928827				Team Corp.	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			27-2811302				Tiger Capital, LLC	DE	NIA	American Capital Acquisition Investments S.A.	Ownership	50.000	The Allstate Corporation	NO	
			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			95-2901833				Western General Agency, Inc.	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
10389	56-1951009	Agent Alliance Insurance Company										29,929,000
10073	20-2114557	ALIC Reinsurance Company										(2,313,487,598)
70866	42-0930962	Allstate Assurance Company		(50,000,000)							(50,000,000)	653,079,783
29335	36-6091380	Allstate County Mutual Insurance Company										202,617,315
	27-3159465	Allstate Finance Company, LLC	(17,000,000)	(78,954,498)							(95,954,498)	
	36-4303658	Allstate Financial Insurance Holdings Corporation	90,000,000	50,000,000							140,000,000	
	47-0826838	Allstate Financial Services, LLC	(13,500,000)								(13,500,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance Company	(5,888,728)	(129,065,000)			(2,204,149,572)	(3,193,972,569)			(5,533,075,869)	8,219,712,951
19240	36-6115679	Allstate Indemnity Company	(3,063,981)	(1,591,636)			(609,984,454)	(1,083,000,605)			(1,697,640,676)	2,518,863,639
	37-1911948	Allstate International Assignments, Ltd.										
19232	36-0719665	Allstate Insurance Company	(3,686,043,180)	(35,943,913)	4,590,654,551		5,029,831,727	9,576,680,517			15,475,179,702	(26,469,541,346)
		Allstate Insurance Company of Canada	(289,311,820)								(289,311,820)	
	26-1972435	Allstate Insurance Holdings, LLC	5,960,231,613	(530,602,221)							5,429,629,392	
60186	36-2554642	Allstate Life Insurance Company	(1,642,000,000)	(7,657,194)	(2,637,648,208)						(4,287,305,402)	1,423,332,874
70874	36-2608394	Allstate Life Insurance Company of New York		660,000,000	(572,108,131)						87,891,869	
10852	36-4181960	Allstate New Jersey Insurance Company	(260,000,000)	(16,500,000)							(276,500,000)	(1,078,221,722)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		16,500,000							16,500,000	940,437,317
11110	36-4442776	Allstate North American Insurance Company										
36455	36-2999368	Allstate Northbrook Indemnity Company	(1,350,000)				(474,637,002)	(785,265,997)			(1,261,252,999)	1,862,584,842
17230	36-3341779	Allstate Property and Casualty Insurance Company	(5,073,904)	(103,639,400)			(1,064,618,038)	(1,916,195,379)			(3,089,526,721)	3,778,271,693
26530	75-6378207	Allstate Texas Lloyd's										197,564,762
16960	85-4052492	ASMI Auto Insurance Company		202,000,000							202,000,000	(43,896,524)
37907	04-2680300	Allstate Vehicle and Property Insurance Company					(676,442,661)	(1,087,258,450)			(1,763,701,111)	3,556,799,997
60534	59-0781901	American Heritage Life Insurance Company	(90,000,000)		(63,229,395)						(153,229,395)	237,074,941
	80-0776676	AP Real Estate, LLC	(37,000,000)								(37,000,000)	
	90-0820194	AP Timber, LLC		(5,272,000)							(5,272,000)	
10835	36-4181959	Castle Key Indemnity Company		3,500,000							3,500,000	167,677,831
30511	36-3586255	Castle Key Insurance Company		(3,500,000)							(3,500,000)	(167,682,040)
26905	94-1368770	Century-National Insurance Company										206,447,000
	45-1061516	Current Creek Investments, LLC		(14,956,236)							(14,956,236)	
97705	13-3139500	Direct General Life Insurance Company	(2,777,866)								(2,777,866)	
42781	62-1695059	Direct General Insurance Company										482,255,000
10889	62-1715487	Direct General Insurance Company of Mississippi										33,446,000
37220	62-1461730	Direct Insurance Company										79,012,000
23736	43-0622945	Direct National Insurance Company										2,662,000
11996	20-1110680	Encompass Floridian Indemnity Company										59,736

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11993	20-1110782	Encompass Floridian Insurance Company										129,775
11252	01-0657022	Encompass Home and Auto Insurance Company										363,109,995
15130	59-2366357	Encompass Indemnity Company		(125,220)							(125,220)	329,082,671
11251	01-0657011	Encompass Independent Insurance Company										30,381,629
10358	52-1952957	Encompass Insurance Company										123,424,451
10071	36-3976913	Encompass Insurance Company of America										104,594,762
12154	04-3345011	Encompass Insurance Company of Massachusetts										4,322,638
11599	30-0154464	Encompass Insurance Company of New Jersey										24,047,509
	30-0988865	Encompass Insurance Holdings, LLC		(253,335)							(253,335)	
10072	36-3976911	Encompass Property and Casualty Company		378,555							378,555	40,929,089
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										39,606,842
	20-5305981	Esurance Holdings, Inc.	1,094,153	13,961,403							15,055,556	
25712	73-0486465	Esurance Insurance Company	2,935,847	(2,928,564)							7,283	377,626,799
21741	42-0301440	Esurance Insurance Company of New Jersey										74,130,054
30210	22-2853625	Esurance Property and Casualty Insurance Company	(4,030,000)	(11,032,839)				(393,879,121)			(408,941,960)	980,679,962
16961	85-4080461	ECMI Auto Insurance Company		7,500,000							7,500,000	14,422,378
16962	85-4058034	ESMI Auto Insurance Company		7,500,000							7,500,000	29,474,146
29980	59-2773658	First Colonial Insurance Company										(143,336)
29742	13-4941245	Integon National Insurance Company	(650,000,000)		(929,925,493)			(1,884,430,626)			(3,464,356,119)	1,649,884,248
27930	56-1764725	Integon Casualty Insurance Company										16,963,000
22780	56-0751402	Integon General Insurance Corporation										264,751,000
31488	06-0910450	Integon Preferred Insurance Company										227,397,000
22772	56-0473714	Integon Indemnity Corporation										322,194,000
44369	72-1171736	Imperial Fire and Casualty Insurance Company										183,098,000
38660	35-1492884	MIC General Insurance Corporation										235,694,000
16217	84-0982643	National Farmers Union Property and Casualty Company										126,971,000
42447	43-1301482	National General Assurance Company										76,908,000
	27-1046208	National General Holdings Corp.	50,000,000								50,000,000	
23728	43-0890050	National General Insurance Company										186,569,000
11044	43-1886856	National General Insurance Online, Inc.										39,042,000
	13-3559471	National General Management Corp	652,777,866	(27,118,976)							625,658,890	
12832	20-4583275	National General Premier Insurance Company										73,623,000
	98-1050737	National General Re Ltd	(50,000,000)		(387,743,324)			767,322,230			329,578,906	(1,248,846,554)
82538	74-1541799	National Health Insurance Company		27,118,976							27,118,976	228,902,574
	84-2797870	NBInv AP9, LLC		15,000,000							15,000,000	
	61-1778486	NBInv Riverside Cars1, LLC		8,002,098							8,002,098	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	36-4826210	NBInv Riverside Management, LLC		180,000							180,000	
12130	56-0576685	New South Insurance Company										170,786,000
13167	26-2331872	North Light Specialty Insurance Company		6,000,000							6,000,000	146,368,739
		PAFCO Insurance Company										
		Pembridge Insurance Company										
	31-1400020	Safe Auto Insurance Group, Inc.	82,938,540	(1,260,397)							81,678,143	
25405	31-1379882	Safe Auto Insurance Company	(82,938,540)	1,260,397							(81,678,143)	224,935,918
16502	83-2241547	Safe Auto Choice Insurance Company										651,260
15199	37-0530080	Standard Property and Casualty Insurance Company										19,289,000
	20-0476967	Tech-Cor, LLC		1,500,000							1,500,000	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Adirondack Insurance Exchange	Adirondack AIF, LLC		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Agent Alliance Insurance Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate County Mutual Insurance Company	Allstate Insurance Company		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Fire and Casualty Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Indemnity Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate New Jersey Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate New Jersey Property and Casualty Insurance Company	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate North American Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Northbrook Indemnity Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Property and Casualty Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Texas Lloyd's	Allstate Texas Lloyd's, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Allstate Vehicle and Property Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
American Heritage Life Insurance Company	Allstate Financial Insurance Holdings Corporation	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ASMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Castle Key Indemnity Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Castle Key Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Century-National Insurance Company	National General Holdings Corp.	78.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Century-National Insurance Company	Integon National Insurance Company	22.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Insurance Company of Mississippi	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct General Life Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Direct National Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ECMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Floridian Indemnity Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Floridian Insurance Company	Castle Key Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Home and Auto Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Indemnity Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Independent Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of America	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of Massachusetts	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Insurance Company of New Jersey	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Property and Casualty Company	Encompass Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Encompass Property and Casualty Insurance Company of New Jersey	Allstate New Jersey Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
ESMI Auto Insurance Company	Allstate Insurance Holdings, LLC	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Insurance Company	Esurance Holdings, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Insurance Company of New Jersey	Esurance Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Esurance Property and Casualty Insurance Company	Esurance Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
First Colonial Insurance Company	American Heritage Life Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Imperial Fire and Casualty Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Casualty Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Integon General Insurance Corporation	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Indemnity Corporation	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon National Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Integon Preferred Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
MIC General Insurance Corporation	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Mountain Valley Indemnity Company	Adirondack Insurance Exchange	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National Farmers Union Property and Casualty Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Assurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Insurance Online, Inc.	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National General Premier Insurance Company	Integon National Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
National Health Insurance Company	Integon Indemnity Corporation	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
New Jersey Skylands Insurance Association	New Jersey Skylands Management, LLC		NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
New South Insurance Company	National General Management Corp	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
North Light Specialty Insurance Company	Allstate Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Insurance Company	Safe Auto Insurance Group, Inc.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Choice Insurance Company	Safe Auto Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Safe Auto Value Insurance Company	Safe Auto Insurance Company	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO
Standard Property & Casualty Insurance Company	National General Holdings Corp.	100.000	NO	The Allstate Corporation	Allstate Insurance Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Supplement A to Schedule T [Document Identifier 455]

15. Trusteed Surplus Statement [Document Identifier 490]

16. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]

17. Reinsurance Summary Supplemental Filing [Document Identifier 401]

18. Medicare Part D Coverage Supplement [Document Identifier 365]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]

1 9 2 3 2 2 0 2 1 4 0 0 0 0 0 0 0

22. Bail Bond Supplement [Document Identifier 500]

1 9 2 3 2 2 0 2 1 5 0 0 0 0 0 0 0

23. Director and Officer Insurance Coverage Supplement [Document Identifier 505]

1 9 2 3 2 2 0 2 1 5 0 5 0 0 0 0 0

24. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

1 9 2 3 2 2 0 2 1 2 2 4 0 0 0 0 0

25. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

1 9 2 3 2 2 0 2 1 2 2 5 0 0 0 0 0

26. Relief from the Requirements for Audit Committees [Document Identifier 226]

1 9 2 3 2 2 0 2 1 2 2 6 0 0 0 0 0

27. Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]

1 9 2 3 2 2 0 2 1 5 5 5 0 0 0 0 0

29. Long-Term Care Experience Reporting Forms [Document Identifier 306]

1 9 2 3 2 2 0 2 1 3 0 6 0 0 0 0 0

31. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

1 9 2 3 2 2 0 2 1 2 1 6 0 0 0 0 0

32. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

1 9 2 3 2 2 0 2 1 2 1 7 0 0 0 0 0

34. Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]

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

35. Private Flood Insurance Supplement [Document Identifier 560]

1 9 2 3 2 2 0 2 1 5 6 0 0 0 0 0 0

36. Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]

1 9 2 3 2 2 0 2 1 5 6 5 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Cash surrender value for company owned life insurance	871,446		871,446	
2505.	Intangible asset	159,120,437	159,120,437		
2506.	OPEB prepaid benefits	76,707,000	76,707,000		
2507.	Advances	20,610,649	20,610,649		
2508.	Accounts receivable from sale of securities	992,628	992,628		
2509.	Michigan Catastrophic Claim Association refund				57,640
2597.	Summary of remaining write-ins for Line 25 from overflow page	258,302,160	257,430,714	871,446	57,640

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Deferred gain on intercompany asset transfers	17,309,697	4,195,098
2505.	Deposit for assumed reinsurance from CNA	13,207,393	14,518,224
2506.	Securities lending		15,992
2507.	Retroactive reinsurance reserve ceded	(3,677,175)	(3,672,335)
2597.	Summary of remaining write-ins for Line 25 from overflow page	26,839,915	15,056,979

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Loss on sale of subsidiary	6,911,252	
1405.	Retroactive reinsurance gain	591,135	(71,459)
1406.	OPEB Curtailment gain		11,411,000
1497.	Summary of remaining write-ins for Line 14 from overflow page	7,502,387	11,339,541

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Change in unallocated loss adjustment expense reserves	(159,935,153)			(159,935,153)
2405.	Servicing fees	(144,265,241)	(93,640,685)		(237,905,926)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(304,200,394)	(93,640,685)		(397,841,079)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Accounts receivable	63,692,172	11,108,464	(52,583,708)
2505.	Advances	20,610,649	4,566,116	(16,044,533)
2506.	Accounts receivable from sale of securities	992,628	14,747	(977,881)
2597.	Summary of remaining write-ins for Line 25 from overflow page	85,295,449	15,689,327	(69,606,122)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	3,062,406,333	6.194	3,062,406,333		3,062,406,333	6.202
1.02 All other governments	30,701,554	0.062	30,701,554		30,701,554	0.062
1.03 U.S. states, territories and possessions, etc. guaranteed	752,417,733	1.522	752,417,733		752,417,733	1.524
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,046,724,313	2.117	1,046,724,313		1,046,724,313	2.120
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,220,730,701	6.514	3,220,730,701		3,220,730,701	6.523
1.06 Industrial and miscellaneous	18,706,697,888	37.836	18,706,697,888		18,706,697,888	37.886
1.07 Hybrid securities	312,908,676	0.633	312,908,676		312,908,676	0.634
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds	235,459,001	0.476	235,459,001		235,459,001	0.477
1.10 Unaffiliated Bank loans	1,611,791,126	3.260	1,611,791,126		1,611,791,126	3.264
1.11 Total long-term bonds	28,979,837,324	58.615	28,979,837,324		28,979,837,324	58.692
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	135,945,359	0.275	135,945,359		135,945,359	0.275
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	135,945,359	0.275	135,945,359		135,945,359	0.275
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	4,237,552,239	8.571	4,237,552,239		4,237,552,239	8.582
3.02 Industrial and miscellaneous Other (Unaffiliated)	229,059,345	0.463	229,059,345		229,059,345	0.464
3.03 Parent, subsidiaries and affiliates Publicly traded	4,408,463	0.009				0.000
3.04 Parent, subsidiaries and affiliates Other	2,211,899,341	4.474	2,209,538,579		2,209,538,579	4.475
3.05 Mutual funds	312,857,601	0.633	312,857,601		312,857,601	0.634
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	6,995,776,989	14.150	6,989,007,763		6,989,007,763	14.155
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	737,144,434	1.491	737,144,434		737,144,434	1.493
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	737,144,434	1.491	737,144,434		737,144,434	1.493
5. Real estate (Schedule A):						
5.01 Properties occupied by company	60,819,787	0.123	60,819,787		60,819,787	0.123
5.02 Properties held for production of income	180,378,120	0.365	180,378,120		180,378,120	0.365
5.03 Properties held for sale	150,481,498	0.304	150,481,498		150,481,498	0.305
5.04 Total real estate	391,679,405	0.792	391,679,405		391,679,405	0.793
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(1,081,310,837)	(2.187)	(1,081,310,837)		(1,081,310,837)	(2.190)
6.02 Cash equivalents (Schedule E, Part 2)	2,740,728,191	5.543	2,740,728,191		2,740,728,191	5.551
6.03 Short-term investments (Schedule DA)	306,466,017	0.620	306,466,016	11,763,000	318,229,016	0.644
6.04 Total cash, cash equivalents and short-term investments	1,965,883,370	3.976	1,965,883,370	11,763,000	1,977,646,370	4.005
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)	29,189,704	0.059	29,189,704		29,189,704	0.059
9. Other invested assets (Schedule BA)	9,849,355,064	19.921	9,791,577,701		9,791,577,701	19.830
10. Receivables for securities	344,464,956	0.697	344,464,956		344,464,956	0.698
11. Securities Lending (Schedule DL, Part 1)	11,763,000	0.024	11,763,000	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	49,441,039,606	100.000	49,376,493,018	11,763,000	49,376,493,018	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		301,473,685
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	174,968,451	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	13,368,565	188,337,016
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(54,728,227)	
	3.2 Totals, Part 3, Column 11		(54,728,227)
4.	Total gain (loss) on disposals, Part 3, Column 18		11,552,185
5.	Deduct amounts received on disposals, Part 3, Column 15		34,296,991
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	2,731,274	
	7.2 Totals, Part 3, Column 10		2,731,274
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	17,858,122	
	8.2 Totals, Part 3, Column 9	68,866	17,926,988
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		391,679,405
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		391,679,405

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		574,570,640
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	329,092,658	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	702,968	329,795,626
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(645,000)	
	3.2 Totals, Part 3, Column 11		(645,000)
4.	Accrual of discount		1,436,155
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		167,484,547
8.	Deduct amortization of premium and mortgage interest points and commitment fees		528,440
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		737,144,434
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		737,144,434
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		737,144,434

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		5,528,419,025
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,798,410,661	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,546,851,056	5,345,261,717
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		271
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,071,103,139	
	5.2 Totals, Part 3, Column 9	(18,096,001)	1,053,007,138
6.	Total gain (loss) on disposals, Part 3, Column 19		17,024,911
7.	Deduct amounts received on disposals, Part 3, Column 16		1,958,284,606
8.	Deduct amortization of premium and depreciation		130,517,154
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(5,636,288)	
	9.2 Totals, Part 3, Column 14	80,050	(5,556,238)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,849,355,064
12.	Deduct total nonadmitted amounts		57,777,363
13.	Statement value at end of current period (Line 11 minus Line 12)		9,791,577,701

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		39,795,842,893
2.	Cost of bonds and stocks acquired, Part 3, Column 7		26,591,320,252
3.	Accrual of discount		347,884,870
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(32,144,438)	
	4.2. Part 2, Section 1, Column 15	81,514,883	
	4.3. Part 2, Section 2, Column 13	184,343,237	
	4.4. Part 4, Column 11	(2,110,246,060)	(1,876,532,378)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,538,471,738
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		29,719,560,922
7.	Deduct amortization of premium		447,774,693
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	134,854	
	8.2. Part 2, Section 1, Column 19	(155,625)	
	8.3. Part 2, Section 2, Column 16	(18,471,710)	
	8.4. Part 4, Column 15	(1,918,006)	(20,410,487)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	18,367,050	
	9.2. Part 2, Section 1, Column 17	325,276	
	9.3. Part 2, Section 2, Column 14	124,298,533	
	9.4. Part 4, Column 13	4,038,019	147,028,879
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		49,347,277
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		36,111,559,672
12.	Deduct total nonadmitted amounts		6,769,226
13.	Statement value at end of current period (Line 11 minus Line 12)		36,104,790,446

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,062,406,333	3,053,531,850	3,067,562,073	3,057,358,687
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	30,701,554	31,645,382	30,699,430	30,750,000
	4.	Totals	3,093,107,887	3,085,177,232	3,098,261,503	3,088,108,687
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	752,417,733	788,373,384	782,956,908	697,855,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,046,724,313	1,092,109,434	1,076,378,591	1,026,700,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	3,220,730,701	3,367,613,426	3,339,835,846	3,044,527,879
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	16,895,481,676	17,297,184,888	17,009,675,132	16,760,135,908
	9.	Canada	550,719,899	561,243,112	552,045,268	550,362,758
	10.	Other Countries	3,420,655,116	3,467,257,195	3,434,853,679	3,415,770,219
	11.	Totals	20,866,856,691	21,325,685,195	20,996,574,079	20,726,268,885
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	28,979,837,325	29,658,958,671	29,294,006,927	28,583,460,451
PREFERRED STOCKS	14.	United States	128,454,420	128,556,440	47,412,953	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	7,490,939	7,490,939	7,057,272	
	17.	Totals	135,945,359	136,047,379	54,470,225	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	135,945,359	136,047,379	54,470,225	
COMMON STOCKS	20.	United States	3,546,853,865	3,546,855,044	3,205,860,302	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	84,138,093	84,138,093	74,042,287	
	22.	Other Countries	1,148,477,226	1,148,477,226	1,038,933,210	
	23.	Totals	4,779,469,184	4,779,470,363	4,318,835,799	
Parent, Subsidiaries and Affiliates	24.	Totals	2,216,307,805	2,216,307,805	1,853,742,613	
	25.	Total Common Stocks	6,995,776,989	6,995,778,168	6,172,578,412	
	26.	Total Stocks	7,131,722,348	7,131,825,547	6,227,048,637	
	27.	Total Bonds and Stocks	36,111,559,673	36,790,784,218	35,521,055,564	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	179,495,563	2,865,844,228	76,264,744	89,589,604		XXX	3,211,194,139	10.6	1,423,134,789	4.3	3,211,194,139	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	179,495,563	2,865,844,228	76,264,744	89,589,604		XXX	3,211,194,139	10.6	1,423,134,789	4.3	3,211,194,139	
2. All Other Governments												
2.1 NAIC 1	29,998,705		12,951,554			XXX	42,950,259	0.1	23,999,579	0.1	19,999,416	22,950,843
2.2 NAIC 2		17,750,000				XXX	17,750,000	0.1	38,217,060	0.1		17,750,000
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	29,998,705	17,750,000	12,951,554			XXX	60,700,259	0.2	62,216,639	0.2	19,999,416	40,700,843
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	41,513,704	266,966,489	64,604,033	280,734,930	32,975,899	XXX	686,795,055	2.3	897,565,274	2.7	686,795,055	
3.2 NAIC 2		8,647,721		74,836,247		XXX	83,483,969	0.3			83,483,969	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX			322,968	0.0		
3.7 Totals	41,513,704	275,614,210	64,604,033	355,571,177	32,975,899	XXX	770,279,023	2.5	897,888,242	2.7	770,279,023	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	41,683,187	306,321,633	240,332,088	369,843,286	77,989,740	XXX	1,036,169,934	3.4	1,088,522,275	3.3	1,036,169,934	
4.2 NAIC 2	1,830,387	3,927,934	2,131,209	2,845,649		XXX	10,735,179	0.0	10,591,840	0.0	10,735,179	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6	186,628	900,207	1,542,428	784,937		XXX	3,414,200	0.0	3,454,098	0.0	3,414,200	
4.7 Totals	43,700,202	311,149,774	244,005,725	373,473,871	77,989,740	XXX	1,050,319,313	3.5	1,102,568,212	3.3	1,050,319,313	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	266,305,413	1,008,908,835	704,656,969	1,109,091,039	119,885,561	XXX	3,208,847,817	10.6	3,969,531,683	12.0	3,208,847,817	
5.2 NAIC 2	3,262,014	49,408,614	26,237,080	34,021,975	15,807,500	XXX	128,737,183	0.4	146,748,138	0.4	128,737,183	
5.3 NAIC 3						XXX						
5.4 NAIC 4	144,993	9,103,908				XXX	9,248,901	0.0	10,473,941	0.0	9,248,901	
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX			388,015	0.0		
5.7 Totals	269,712,421	1,067,421,357	730,894,048	1,143,113,015	135,693,061	XXX	3,346,833,901	11.1	4,127,141,777	12.5	3,346,833,901	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	781,570,425	2,290,537,640	955,517,297	4,600,978	8,556,433	XXX	4,040,782,773	13.4	7,236,097,665	21.9	1,949,881,506	2,090,901,267
6.2 NAIC 2	330,866,653	4,941,193,226	3,880,528,380	320,128,333	164,200,960	XXX	9,636,917,552	31.9	12,022,958,629	36.4	6,967,217,322	2,669,700,229
6.3 NAIC 3	19,948,402	763,571,257	2,450,753,336	180,001,935	45,683,589	XXX	3,459,958,519	11.5	3,061,612,652	9.3	1,161,816,281	2,298,142,239
6.4 NAIC 4	21,385,288	577,410,710	1,546,578,338	5,152,638		XXX	2,150,526,973	7.1	1,747,531,552	5.3	212,888,985	1,937,637,988
6.5 NAIC 5	34,997,250	78,955,054	183,919,095		2,314,404	XXX	300,185,803	1.0	168,641,312	0.5	8,768,243	291,417,560
6.6 NAIC 6	1,073,789	16,566,235	4,195,503	54,586	2,583,113	XXX	24,473,226	0.1	26,306,458	0.1	67,613	24,405,613
6.7 Totals	1,189,841,806	8,668,234,122	9,021,491,950	509,938,469	223,338,499	XXX	19,612,844,846	64.9	24,263,148,268	73.4	10,300,639,950	9,312,204,896
7. Hybrid Securities												
7.1 NAIC 1					2,800,995	XXX	2,800,995	0.0				2,800,995
7.2 NAIC 2					142,143,189	XXX	142,143,189	0.5	85,223,000	0.3	127,414,140	14,729,049
7.3 NAIC 3					158,464,492	XXX	158,464,492	0.5	49,207,102	0.1	139,031,992	19,432,500
7.4 NAIC 4					9,500,000	XXX	9,500,000	0.0				9,500,000
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals					312,908,676	XXX	312,908,676	1.0	134,430,102	0.4	266,446,132	46,462,544
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	196,954,001	196,954,001	0.7	10,828,702	0.0	196,954,001	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	38,505,000	38,505,000	0.1	219,864,809	0.7	38,505,000	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	235,459,001	235,459,001	0.8	230,693,511	0.7	235,459,001	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2	1,226,885	43,709,533	36,808,484			XXX	81,744,902	0.3	36,817,994	0.1		81,744,902
10.3 NAIC 3	7,339,943	316,092,152	336,813,655		424,309	XXX	660,670,059	2.2	170,883,885	0.5		660,670,059
10.4 NAIC 4	17,253,887	368,829,877	358,427,645			XXX	744,511,409	2.5	424,918,620	1.3		744,511,409
10.5 NAIC 5	7,329,627	106,093,194	4,021,910			XXX	117,444,731	0.4	140,466,327	0.4		117,444,731
10.6 NAIC 6	80,156	7,251,235			88,633	XXX	7,420,025	0.0	22,398,524	0.1		7,420,025
10.7 Totals	33,230,498	841,975,992	736,071,694		512,942	XXX	1,611,791,126	5.3	795,485,350	2.4		1,611,791,126

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,340,566,997	6,738,578,824	2,054,326,684	1,853,859,838	242,208,628		12,229,540,972	40.5	XXX	XXX	10,112,887,868	2,116,653,104
11.2 NAIC 2	(d) 337,185,939	5,064,637,029	3,945,705,153	431,832,204	322,151,649	196,954,001	10,298,465,974	34.1	XXX	XXX	7,514,541,793	2,783,924,181
11.3 NAIC 3	(d) 27,288,345	1,079,663,409	2,787,566,991	180,001,935	204,572,390		4,279,093,071	14.2	XXX	XXX	1,300,848,273	2,978,244,798
11.4 NAIC 4	(d) 38,784,168	955,344,495	1,905,005,983	5,152,638	9,500,000	38,505,000	2,952,292,283	9.8	XXX	XXX	260,642,886	2,691,649,397
11.5 NAIC 5	(d) 42,326,877	185,048,248	187,941,005		2,314,404		(c) 417,630,534	1.4	XXX	XXX	8,768,243	408,862,291
11.6 NAIC 6	(d) 1,340,573	24,717,677	5,737,931	839,523	2,671,746		(c) 35,307,450	0.1	XXX	XXX	3,481,813	31,825,638
11.7 Totals	1,787,492,899	14,047,989,682	10,886,283,748	2,471,686,137	783,418,817	235,459,001	(b) 30,212,330,284	100.0	XXX	XXX	19,201,170,875	11,011,159,409
11.8 Line 11.7 as a % of Col. 7	5.9	46.5	36.0	8.2	2.6	0.8	100.0	XXX	XXX	XXX	63.6	36.4
12. Total Bonds Prior Year												
12.1 NAIC 1	1,498,322,071	5,951,995,728	3,237,968,911	3,192,234,414	758,330,142		XXX	XXX	14,638,851,265	44.3	11,760,638,739	2,878,212,526
12.2 NAIC 2	593,306,186	5,787,673,183	4,797,665,623	654,193,608	507,718,060	10,828,702	XXX	XXX	12,351,385,362	37.4	9,618,770,253	2,732,615,109
12.3 NAIC 3	23,434,451	956,024,673	2,006,898,051	164,281,393	131,065,071		XXX	XXX	3,281,703,639	9.9	1,488,480,239	1,793,223,400
12.4 NAIC 4	31,379,025	750,234,608	1,365,049,149	36,261,331		219,864,809	XXX	XXX	2,402,788,921	7.3	522,184,238	1,880,604,683
12.5 NAIC 5	9,763,950	192,286,507	104,742,777		2,314,404		XXX	XXX	(c) 309,107,639	0.9	22,850,941	286,256,698
12.6 NAIC 6	12,734,542	32,299,203	3,932,430	1,213,140	2,690,748		XXX	XXX	(c) 52,870,063	0.2	4,236,993	48,633,069
12.7 Totals	2,168,940,225	13,670,513,902	11,516,256,941	4,048,183,887	1,402,118,424	230,693,511	XXX	XXX	(b) 33,036,706,890	100.0	23,417,161,405	9,619,545,484
12.8 Line 12.7 as a % of Col. 9	6.6	41.4	34.9	12.3	4.2	0.7	XXX	XXX	100.0	XXX	70.9	29.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	961,407,724	5,430,041,661	1,638,017,264	1,852,570,018	230,851,200		10,112,887,868	33.5	11,760,638,739	35.6	10,112,887,868	XXX
13.2 NAIC 2	163,265,646	3,626,883,579	2,956,132,078	289,277,982	282,028,508	196,954,001	7,514,541,793	24.9	9,618,770,253	29.1	7,514,541,793	XXX
13.3 NAIC 3	19,931,099	344,671,531	676,022,702	75,507,360	184,715,581		1,300,848,273	4.3	1,488,480,239	4.5	1,300,848,273	XXX
13.4 NAIC 4	18,905,346	63,159,575	140,072,966			38,505,000	260,642,886	0.9	522,184,238	1.6	260,642,886	XXX
13.5 NAIC 5		3,889,668	4,878,575				8,768,243	0.0	22,850,941	0.1	8,768,243	XXX
13.6 NAIC 6	186,628	900,207	1,542,428	784,937	67,613		3,481,813	0.0	4,236,993	0.0	3,481,813	XXX
13.7 Totals	1,163,696,443	9,469,546,220	5,416,666,013	2,218,140,296	697,662,902	235,459,001	19,201,170,875	63.6	23,417,161,405	70.9	19,201,170,875	XXX
13.8 Line 13.7 as a % of Col. 7	6.1	49.3	28.2	11.6	3.6	1.2	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.9	31.3	17.9	7.3	2.3	0.8	63.6	XXX	XXX	XXX	63.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	379,159,273	1,308,537,163	416,309,420	1,289,820	11,357,428		2,116,653,104	7.0	2,878,212,526	8.7	XXX	2,116,653,104
14.2 NAIC 2	173,920,293	1,437,753,451	989,573,075	142,554,222	40,123,140		2,783,924,181	9.2	2,732,615,109	8.3	XXX	2,783,924,181
14.3 NAIC 3	7,357,246	734,991,878	2,111,544,289	104,494,575	19,856,809		2,978,244,798	9.9	1,793,223,400	5.4	XXX	2,978,244,798
14.4 NAIC 4	19,878,822	892,184,920	1,764,933,017	5,152,638	9,500,000		2,691,649,397	8.9	1,880,604,683	5.7	XXX	2,691,649,397
14.5 NAIC 5	42,326,877	181,158,580	183,062,430		2,314,404		408,862,291	1.4	286,256,698	0.9	XXX	408,862,291
14.6 NAIC 6	1,153,945	23,817,470	4,195,503	54,586	2,604,133		31,825,638	0.1	48,633,069	0.1	XXX	31,825,638
14.7 Totals	623,796,456	4,578,443,462	5,469,617,735	253,545,841	85,755,914		11,011,159,409	36.4	9,619,545,484	29.1	XXX	11,011,159,409
14.8 Line 14.7 as a % of Col. 7	5.7	41.6	49.7	2.3	0.8		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	15.2	18.1	0.8	0.3		36.4	XXX	XXX	XXX	XXX	36.4

(a) Includes $ 9,312,487,653 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 32,135,339 current year of bonds with Z designations and $ 22,142,069 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,022,674,895 ; NAIC 2 $ 202,818,064 ; NAIC 3 $; NAIC 4 $; NAIC 5 $ 7,000,000 ; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	179,440,338	2,865,737,842	76,264,744	89,589,604		XXX	3,211,032,527	10.6	1,422,827,559	4.3	3,211,032,527	
1.02 Residential Mortgage-Backed Securities	55,226	106,386				XXX	161,612	0.0	307,230	0.0	161,612	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	179,495,563	2,865,844,228	76,264,744	89,589,604		XXX	3,211,194,139	10.6	1,423,134,789	4.3	3,211,194,139	
2. All Other Governments												
2.01 Issuer Obligations	29,998,705	17,750,000	12,951,554			XXX	60,700,259	0.2	62,216,639	0.2	19,999,416	40,700,843
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	29,998,705	17,750,000	12,951,554			XXX	60,700,259	0.2	62,216,639	0.2	19,999,416	40,700,843
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	41,513,704	275,614,210	64,604,033	355,571,177	32,975,899	XXX	770,279,023	2.5	897,888,242	2.7	770,279,023	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	41,513,704	275,614,210	64,604,033	355,571,177	32,975,899	XXX	770,279,023	2.5	897,888,242	2.7	770,279,023	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	43,700,202	311,149,774	244,005,725	373,473,871	77,989,740	XXX	1,050,319,313	3.5	1,102,568,212	3.3	1,050,319,313	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	43,700,202	311,149,774	244,005,725	373,473,871	77,989,740	XXX	1,050,319,313	3.5	1,102,568,212	3.3	1,050,319,313	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	266,136,254	1,059,896,129	728,264,761	1,142,205,357	135,693,061	XXX	3,332,195,561	11.0	4,105,990,731	12.4	3,332,195,561	
5.02 Residential Mortgage-Backed Securities	3,576,167	7,525,228	2,629,288	907,657		XXX	14,638,340	0.0	20,691,421	0.1	14,638,340	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX			459,624	0.0		
5.05 Totals	269,712,421	1,067,421,357	730,894,048	1,143,113,015	135,693,061	XXX	3,346,833,901	11.1	4,127,141,777	12.5	3,346,833,901	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,113,994,629	7,781,074,525	8,943,268,103	509,012,066	212,489,841	XXX	18,559,839,164	61.4	23,402,443,964	70.8	10,228,294,963	8,331,544,201
6.02 Residential Mortgage-Backed Securities	244	6,490	25,675	165,138		XXX	197,547	0.0	260,846	0.0		197,547
6.03 Commercial Mortgage-Backed Securities			64,431		10,848,658	XXX	10,913,089	0.0	27,056,733	0.1		10,913,089
6.04 Other Loan-Backed and Structured Securities	75,846,933	887,153,106	78,133,741	761,266		XXX	1,041,895,046	3.4	833,386,725	2.5	72,344,987	969,550,059
6.05 Totals	1,189,841,806	8,668,234,122	9,021,491,950	509,938,469	223,338,499	XXX	19,612,844,846	64.9	24,263,148,268	73.4	10,300,639,950	9,312,204,896
7. Hybrid Securities												
7.01 Issuer Obligations					312,908,676	XXX	312,908,676	1.0	134,430,102	0.4	266,446,132	46,462,544
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals					312,908,676	XXX	312,908,676	1.0	134,430,102	0.4	266,446,132	46,462,544
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	235,459,001	235,459,001	0.8	230,693,511	0.7	235,459,001	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	13,919,987	97,332,314	10,242,397		88,633	XXX	121,583,331	0.4	106,438,673	0.3		121,583,331
10.02 Unaffiliated Bank Loans - Acquired	19,310,511	744,643,677	725,829,297		424,309	XXX	1,490,207,795	4.9	689,046,677	2.1		1,490,207,795
10.03 Totals	33,230,498	841,975,992	736,071,694		512,942	XXX	1,611,791,126	5.3	795,485,350	2.4		1,611,791,126
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,674,783,832	12,311,222,480	10,069,358,919	2,469,852,077	772,057,216	XXX	27,297,274,524	90.4	XXX	XXX	18,878,566,936	8,418,707,588
11.02 Residential Mortgage-Backed Securities	3,631,636	7,638,105	2,654,963	1,072,795		XXX	14,997,499	0.0	XXX	XXX	14,799,952	197,547
11.03 Commercial Mortgage-Backed Securities			64,431		10,848,658	XXX	10,913,089	0.0	XXX	XXX		10,913,089
11.04 Other Loan-Backed and Structured Securities	75,846,933	887,153,106	78,133,741	761,266		XXX	1,041,895,046	3.4	XXX	XXX	72,344,987	969,550,059
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	235,459,001	235,459,001	0.8	XXX	XXX	235,459,001	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	33,230,498	841,975,992	736,071,694		512,942	XXX	1,611,791,126	5.3	XXX	XXX		1,611,791,126
11.08 Totals	1,787,492,899	14,047,989,682	10,886,283,748	2,471,686,137	783,418,817	235,459,001	30,212,330,284	100.0	XXX	XXX	19,201,170,875	11,011,159,409
11.09 Line 11.08 as a % of Col. 7	5.9	46.5	36.0	8.2	2.6	0.8	100.0	XXX	XXX	XXX	63.6	36.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,083,666,805	12,462,383,247	11,180,605,217	4,044,047,859	1,357,662,321	XXX	XXX	XXX	31,128,365,449	94.2	23,084,392,285	8,043,973,164
12.02 Residential Mortgage-Backed Securities	5,135,002	10,732,878	3,765,792	1,584,935	40,891	XXX	XXX	XXX	21,259,497	0.1	20,998,651	260,846
12.03 Commercial Mortgage-Backed Securities	819,246	771,839		240,472	25,225,177	XXX	XXX	XXX	27,056,733	0.1		27,056,733
12.04 Other Loan-Backed and Structured Securities	48,049,125	656,205,529	109,052,828	2,310,620	18,228,247	XXX	XXX	XXX	833,846,349	2.5	81,076,958	752,769,391
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	230,693,511	XXX	XXX	230,693,511	0.7	230,693,511	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	31,270,047	540,420,409	222,833,105		961,789	XXX	XXX	XXX	795,485,350	2.4		795,485,350
12.08 Totals	2,168,940,225	13,670,513,902	11,516,256,941	4,048,183,887	1,402,118,424	230,693,511	XXX	XXX	33,036,706,890	100.0	23,417,161,405	9,619,545,484
12.09 Line 12.08 as a % of Col. 9	6.6	41.4	34.9	12.3	4.2	0.7	XXX	XXX	100.0	XXX	70.9	29.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,152,754,977	9,420,281,605	5,390,634,813	2,217,232,639	697,662,902	XXX	18,878,566,936	62.5	23,084,392,285	69.9	18,878,566,936	XXX
13.02 Residential Mortgage-Backed Securities	3,631,393	7,631,614	2,629,288	907,657		XXX	14,799,952	0.0	20,998,651	0.1	14,799,952	XXX
13.03 Commercial Mortgage-Backed Securities						XXX						XXX
13.04 Other Loan-Backed and Structured Securities	7,310,074	41,633,001	23,401,913			XXX	72,344,987	0.2	81,076,958	0.2	72,344,987	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	235,459,001	235,459,001	0.8	230,693,511	0.7	235,459,001	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	1,163,696,443	9,469,546,220	5,416,666,013	2,218,140,296	697,662,902	235,459,001	19,201,170,875	63.6	23,417,161,405	70.9	19,201,170,875	XXX
13.09 Line 13.08 as a % of Col. 7	6.1	49.3	28.2	11.6	3.6	1.2	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.9	31.3	17.9	7.3	2.3	0.8	63.6	XXX	XXX	XXX	63.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	522,028,855	2,890,940,875	4,678,724,106	252,619,438	74,394,314	XXX	8,418,707,588	27.9	8,043,973,164	24.3	XXX	8,418,707,588
14.02 Residential Mortgage-Backed Securities	244	6,490	25,675	165,138		XXX	197,547	0.0	260,846	0.0	XXX	197,547
14.03 Commercial Mortgage-Backed Securities			64,431		10,848,658	XXX	10,913,089	0.0	27,056,733	0.1	XXX	10,913,089
14.04 Other Loan-Backed and Structured Securities	68,536,860	845,520,105	54,731,829	761,266		XXX	969,550,059	3.2	752,769,391	2.3	XXX	969,550,059
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	33,230,498	841,975,992	736,071,694		512,942	XXX	1,611,791,126	5.3	795,485,350	2.4	XXX	1,611,791,126
14.08 Totals	623,796,456	4,578,443,462	5,469,617,735	253,545,841	85,755,914		11,011,159,409	36.4	9,619,545,484	29.1	XXX	11,011,159,409
14.09 Line 14.08 as a % of Col. 7	5.7	41.6	49.7	2.3	0.8		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	15.2	18.1	0.8	0.3		36.4	XXX	XXX	XXX	XXX	36.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	159,912,718	159,912,718			
2. Cost of short-term investments acquired	393,678,145	393,678,145			
3. Accrual of discount	48,351	48,351			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	40,162	40,162			
6. Deduct consideration received on disposals	246,821,372	246,821,372			
7. Deduct amortization of premium	391,988	391,988			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	306,466,016	306,466,016			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	306,466,016	306,466,016			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		(7,560,319)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	4,648,450	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(18,544,885)	(13,896,435)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	608,428	
	3.2 Section 2, Column 19	1,498,460	2,106,889
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		12,276,276
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(7,922,580)
7.	Amortization:		
	7.1 Section 1, Column 19	(965,929)	
	7.2 Section 2, Column 21	(4,351,197)	(5,317,125)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	18,144,420	
	9.2 Section 2, Column 20	3,453,637	21,598,058
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		17,129,923
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		17,129,923

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	4,634,779			
	3.12 Section 1, Column 15, prior year	5,469,254	(834,475)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(165,037)			
	3.14 Section 1, Column 18, prior year	(471,430)	306,393	(528,082)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	4,469,742			
	3.24 Section 1, Column 19, prior year plus	4,997,824			
	3.25 SSAP No. 108 Adjustments		(528,082)	(528,082)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	59,421,217			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	54,423,393			
	4.23 SSAP No. 108 Adjustments		54,423,393		
4.3	Subtotal (Line 4.1 minus Line 4.2)				4,997,824
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(4,997,824)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
78482#BQ1	CALL OPTION ON MAR22 SPX @3500, effective 03/19/2021, attached to Cash Security-TREASURY NOTE	1.A	3,521,790	3,638,162	4,637,518	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3500	109,895	1,144,755	91282C-AW-1	TREASURY NOTE	1.A	3,528,267	3,492,763
78482#BR9	CALL OPTION ON MAR22 SPX @3900, effective 03/19/2021, attached to Cash Security-TREASURY NOTE	1.A	9,782,750	9,909,506	11,680,464	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3900	164,158	2,207,250	91282C-AM-3	TREASURY NOTE	1.A	9,745,348	9,473,214
PENDING	CALL OPTION ON JUN22 SPX @3800, effective 06/18/2021, attached to Cash Security-TREASURY NOTE	1.A IF	3,749,805	4,185,183	4,814,463	06/18/2021	06/17/2022	CALL OPTION ON JUN22 SPX @3800	230,613	908,955	912828-B6-6	TREASURY NOTE	1.A	3,954,570	3,905,508
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-TREASURY NOTE	3.B	4,500,000	4,541,524	4,680,059	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(13,016)	14,824	912828-G3-8	TREASURY NOTE	1.A	4,554,540	4,665,236
PENDING	CALL OPTION ON SEP22 SPX @3975, effective 09/17/2021, attached to Cash Security-TREASURY NOTE	1.A IF	3,989,691	4,396,038	4,856,761	09/17/2021	09/16/2022	CALL OPTION ON SEP22 SPX @3975	430,052	804,420	912828-YV-6	TREASURY NOTE	1.A	3,965,985	4,052,341
PENDING	FUTURE US 10YR NOTE MAR 22, effective 11/19/2021, attached to Cash Security-TREASURY NOTE	1.A IF	15,000	14,981	15,748	11/19/2021	03/22/2022	FUTURE US 10YR NOTE MAR 22		938	91282C-BE-0	TREASURY NOTE	1.A	14,981	14,811
PENDING	FUTURE US ULTRA 10YR NOTE MAR 22, effective 11/19/2021, attached to Cash Security-TREASURY NOTE	1.A IF	121,000	120,849	151,614	11/19/2021	03/22/2022	FUTURE US ULTRA 10YR NOTE MAR 22		32,141	91282C-BE-0	TREASURY NOTE	1.A	120,849	119,473
PENDING	FUTURE US ULTRA 10YR NOTE MAR 22, effective 11/19/2021, attached to Cash Security-TREASURY NOTE	1.A IF	25,000	24,969	31,325	11/19/2021	03/22/2022	FUTURE US ULTRA 10YR NOTE MAR 22		6,641	91282C-BE-0	TREASURY NOTE	1.A	24,969	24,685
PENDING	FUTURE US ULTRA T-BOND MAR 22, effective 11/19/2021, attached to Cash Security-TREASURY NOTE	1.A IF	1,020,000	1,018,723	2,600,881	11/19/2021	03/22/2022	FUTURE US ULTRA T-BOND MAR 22		1,593,750	91282C-BE-0	TREASURY NOTE	1.A	1,018,723	1,007,131
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-BP CAPITAL MARKETS AMERICA INC.	1.F IF	8,000,000	8,162,001	9,047,208	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	162,001	194,344	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	8,000,000	8,852,864
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-BP CAPITAL MARKETS AMERICA INC.	1.F IF	7,000,000	7,863,482	7,916,307	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	141,751	170,051	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	7,721,731	7,746,256
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-ENTERGY ARKANSAS INC	1.F IF	9,000,000	9,864,851	10,201,563	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	182,251	218,637	29364D-AV-2	ENTERGY ARKANSAS INC	1.F FE	9,682,600	9,982,926
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-GOLDMAN SACHS GROUP INC/THE	1.F IF	9,558,000	9,748,776	9,950,251	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	193,551	232,192	38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	1.F FE	9,555,226	9,718,058
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-LAM RESEARCH CORPORATION	1.G IF	8,203,000	9,816,845	9,384,084	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	166,112	199,275	512807-AU-2	LAM RESEARCH CORPORATION	1.G FE	9,650,733	9,184,809
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-MORGAN STANLEY	1.G IF	9,000,000	9,098,211	9,976,068	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	182,251	218,637	61746B-EF-9	MORGAN STANLEY	1.G FE	8,915,960	9,757,431
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	1.G IF	17,000,000	17,330,698	17,189,159	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	344,252	412,981	842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	16,986,446	16,776,178
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-UNION PACIFIC CORPORATION	1.G IF	15,000,000	15,298,910	16,948,170	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	303,752	364,395	907818-FB-9	UNION PACIFIC CORPORATION	1.G FE	14,995,158	16,583,775
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-TREASURY BOND	1.A IF	22,500,000	22,551,010	22,361,040	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	455,628	546,593	912810-TA-6	TREASURY BOND	1.A	22,095,383	21,814,448

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-TREASURY BOND	1.A IF	7,500,000	7,517,003	7,453,680	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	151,876	182,198	912810-TA-6	TREASURY BOND	1.A	7,365,128	7,271,483
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-TREASURY BOND	1.A IF	12,500,000	13,061,593	12,946,238	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	253,126	303,663	912810-TC-2	TREASURY BOND	1.A	12,808,467	12,642,575
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-TREASURY BOND	1.A IF	37,500,000	39,184,780	38,838,713	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	759,379	910,988	912810-TC-2	TREASURY BOND	1.A	38,425,401	37,927,725
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-TREASURY NOTE	1.A IF	75,000,000	75,808,477	75,940,125	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	1,518,759	1,821,975	91282C-CY-5	TREASURY NOTE	1.A FE	74,289,718	74,118,150
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-WELLS FARGO & COMPANY	1.E IF	5,239,000	5,345,090	5,650,267	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	106,090	127,271	95000U-2F-9	WELLS FARGO & COMPANY	1.E FE	5,239,000	5,522,996
PENDING	CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security-WESTAR ENERGY INC	1.F IF	7,000,000	7,126,532	7,553,511	11/30/2021	12/20/2026	CDS INDEX ON CDX.NA.IG.37.V1	141,751	170,051	95709T-AP-5	WESTAR ENERGY INC	1.F FE	6,984,781	7,383,460
PENDING	CALL OPTION ON DEC22 SPX @4225, effective 12/17/2021, attached to Cash Security-ARIZONA PUBLIC SERVICE CO	1.G IF	4,158,576	4,803,275	4,988,890	12/17/2021	12/16/2022	CALL OPTION ON DEC22 SPX @4225	568,145	659,970	040555-CQ-5	ARIZONA PUBLIC SERVICE CO	1.G FE	4,235,130	4,328,920
9999999999 - Totals				290,431,469	299,814,107	XXX	XXX	XXX	6,552,376	13,446,893	XXX	XXX	XXX	283,879,093	286,367,214

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	13	863,402,417	23	1,076,624,449	14	1,023,099,571	19	812,118,263	13	863,402,417
2. Add: Opened or Acquired Transactions	24	275,091,504	7	5,830,087	28	235,865,055	12	317,271,056	71	834,057,702
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,290,277	XXX	640,451	XXX	2,334	XXX	2,274	XXX	2,935,335
4. Less: Closed or Disposed of Transactions	14	63,739,642	16	57,157,203	23	439,693,408	20	838,255,451	73	1,398,845,704
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	420,106	XXX	2,838,213	XXX	7,155,289	XXX	704,673	XXX	11,118,281
7. Ending Inventory	23	1,076,624,449	14	1,023,099,571	19	812,118,263	11	290,431,469	11	290,431,469

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	17,129,923	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,634,779	
3.	Total (Line 1 plus Line 2)		21,764,702
4.	Part D, Section 1, Column 6	33,824,484	
5.	Part D, Section 1, Column 7	(12,059,781)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	22,390,971	
8.	Part B, Section 1, Column 13	(1,316,816)	
9.	Total (Line 7 plus Line 8)		21,074,155
10.	Part D, Section 1, Column 9	36,083,634	
11.	Part D, Section 1, Column 10	(15,009,479)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	257,406,618	
14.	Part B, Section 1, Column 20	57,332,833	
15.	Part D, Section 1, Column 12	314,739,450	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,635,077,429	957,690,502	677,386,927	
2. Cost of cash equivalents acquired	78,913,685,308	63,433,807,634	15,479,877,674	
3. Accrual of discount	714,255	714,255		
4. Unrealized valuation increase (decrease)	27,084	(2,694)	29,778	
5. Total gain (loss) on disposals	26,080	97,374	(71,294)	
6. Deduct consideration received on disposals	77,808,767,324	62,151,315,615	15,657,451,709	
7. Deduct amortization of premium	34,640	34,640		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,740,728,191	2,240,956,815	499,771,376	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,740,728,191	2,240,956,815	499,771,376	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Vacant Land West of Sanders Rd		Northbrook	IL	05/01/1965	03/28/2019	1,542,586		1,542,586	7,061,386							
Vacant Land (NEW 2014) R046		Northbrook	IL	01/22/2014	03/28/2019	530,558		530,558	530,558							11,960
Vacant Land (NEW 2014) R047		Northbrook	IL	01/22/2014	03/28/2019	1,026,733		1,026,733	1,026,733							15,442
Vacant Land (NEW 2014) R048		Northbrook	IL	10/01/2014	03/28/2019	306,245		306,245	306,245							4,125
Vacant Land (NEW 2015) R049		Northbrook	IL	08/17/2015	03/28/2019	464,408		464,408	464,408							3,028
Vacant Land (NEW 2014) R051		Northbrook	IL	04/04/2014	03/28/2019	610,670		610,670	610,670							6,689
IPC @ Hudson (formerly GLDC)		Hudson	OH	01/01/1968	03/28/2019	61,646,258		14,782,261	37,500,000	3,158,594			(3,158,594)		8,708,111	7,885,373
Tech-Cor Training		Wheeling	IL	01/01/1973	11/26/2008	12,223,135		2,341,714	3,850,000	455,493			(455,493)		1,310,829	1,036,204
Rochelle/Greenfield Data Center		Rochelle	IL	11/29/2007	12/01/2009	53,686,881		36,928,825	51,599,876	1,323,722			(1,323,722)		6,935,006	7,923,231
Texas Vacant Land		Irving	TX	05/01/1989	11/26/2008	2,995,999		2,285,787	1,521,749	190,968			(190,968)			67,533
0299999. Property occupied by the reporting entity - Administrative						135,033,472		60,819,787	104,471,625	5,128,777			(5,128,777)		16,953,946	16,953,584
0399999. Total Property occupied by the reporting entity						135,033,472		60,819,787	104,471,625	5,128,777			(5,128,777)		16,953,946	16,953,584
Tribune Broadcasting Studios	!	Seattle	WA	07/07/2016	09/30/2021	20,156,426		18,713,266	26,000,000	185,699			(185,699)		1,554,088	511,659
Pescadero Ranch	!	Tracy	CA	10/09/2018	11/01/2021	45,245,540	3,906,921	41,338,619	42,093,079			(2,804,059)	(2,804,059)		3,032	178,723
Benchmark	!	Phoenix	AZ	06/26/2019	09/30/2021	16,254,172	9,000,000	6,309,735	13,500,000	376,094			(376,094)		999,316	921,897
Joseph Vineyard	!	Bradley	CA	09/11/2020	11/01/2021	11,555,352	1,079,203	10,276,643	11,420,797	175,149		(1,079,203)	(1,254,352)		3,053,640	1,893,573
Courthouse Apartments	!	Wheaton	IL	05/01/2021	09/30/2021	42,404,830	29,744,965	11,819,297	18,355,035	840,569		(29,744,965)	(30,585,534)		1,854,712	1,427,218
Sandstone Ranch	!	Fresno County	CA	05/01/2021	11/01/2021	66,019,686	21,100,000	44,081,665	57,042,800	838,021		(21,100,000)	(21,938,021)		7,702,370	5,694,835
Rincon Vineyard	!	Gonzales	CA	05/01/2021	11/01/2021	13,766,271		13,766,271	12,200,000						13,129	41,011
Pooler Retail	!	Savannah	GA	04/01/2021	09/30/2021	34,646,950		34,072,624	35,400,000	574,326			(574,326)		2,615,778	786,055
0499999. Properties held for the production of income						250,049,229	64,831,089	180,378,120	216,011,711	2,989,857		(54,728,227)	(57,718,084)		17,796,065	11,454,972
Home Office - Child Care Center		Northbrook	IL	05/01/1965	09/21/2021	5,533,064		2,472,736	22,000,000	74,796			(74,796)		375,625	266,126
Home Office - North		Northbrook	IL	05/01/1965	09/21/2021	239,350,472		19,865,767	36,000,000	2,121,263			(2,121,263)		8,047,058	9,223,907
Home Office - South		Northbrook	IL	05/01/1965	09/21/2021	148,341,188		17,531,302	77,900,000	1,145,479			(1,145,479)		5,293,790	5,619,495
Home Office Vacant Land East of Sanders Rd		Northbrook	IL	05/01/1965	09/21/2021	1,069,843		1,069,843	1,100,000							
Willow Road Plaza		Northbrook	IL	05/01/1965	09/21/2021	87,555,466		57,182,975	65,000,000	840,576			(840,576)		2,610,646	2,158,294
Lincoln Benefit Life		Lincoln	NE	06/16/1998	06/16/2021	29,921,680		11,337,465	11,850,000	725,082	2,731,274		(3,456,356)		3,152,282	2,334,768
Sanders Rd. Vacant Land		Prospect Heights	IL	08/11/2010	09/21/2021	12,815,381		12,815,381	30,000,000							(156,464)
South Barrington		South Barrington	IL	01/01/1979	08/13/2021	878,801		878,801	17,000,000							32,662
West Plaza Building	!	Northbrook	IL	05/01/1986	09/30/2021	106,628,936		27,327,228	65,300,000	4,832,292			(4,832,292)		6,600,570	4,964,122
0599999. Properties held for sale						632,094,830		150,481,498	326,150,000	9,739,488	2,731,274		(12,470,762)		26,079,970	24,442,911
0699999 - Totals						1,017,177,531	64,831,089	391,679,405	646,633,336	17,858,122	2,731,274	(54,728,227)	(75,317,623)		60,829,981	52,851,467

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office - North	Northbrook	IL	05/01/1965	VARIOUS				402,722
Home Office - South	Northbrook	IL	05/01/1965	VARIOUS				112,411
Willow Road Plaza	Northbrook	IL	05/01/1965	VARIOUS				9,204
Lincoln Benefit Life	Lincoln	NE	06/16/1998	VARIOUS				213,597
Tech-Cor Training	Wheeling	IL	01/01/1973	VARIOUS				125,987
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				124,959
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				985,158
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				3,244,684
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS		2,804,059		3,452,476
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS		1,079,203		14,408
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS	34,600,202		34,600,202	46,748
Courthouse Apartments	Wheaton	IL	05/01/2021	VARIOUS	42,500,000	29,744,965	12,755,035	(95,170)
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS	63,615,449	21,100,000	42,515,449	2,404,237
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS	11,442,799		11,442,799	2,323,472
Tempe Industrial	Tempe	AZ	10/02/2021	VARIOUS	22,810,000		22,810,000	3,672
0199999. Acquired by Purchase					174,968,451	54,728,227	124,123,486	13,368,565
0399999 - Totals					174,968,451	54,728,227	124,123,486	13,368,565

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Tempe Industrial	Tempe	AZ	10/02/2021	BCORE TLC Owner LLC	22,810,000	3,672		68,866			(68,866)		22,744,805	34,296,991		11,552,185	11,552,185	871,238	1,846,058
Mosaic Apartments	Austin	TX	03/10/2021	KV Mosaic Apartments, LLC														199,089	276,830
Tuscany Apartments	Alexandria	VA	03/01/2021	Tuscany Residential LLC														(945)	23,736
Zulily	MCCARRAN	NV	01/15/2020	HANCOCK REIT															631,660
0199999. Property Disposed					22,810,000	3,672		68,866			(68,866)		22,744,805	34,296,991		11,552,185	11,552,185	1,069,382	2,778,283
0399999 - Totals					22,810,000	3,672		68,866			(68,866)		22,744,805	34,296,991		11,552,185	11,552,185	1,069,382	2,778,283

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123130		OGDEN	UT		03/13/2008	6.200	10,895,582		(3,540)				20,270,884	11/14/2007
123429		CHICAGO	IL		11/29/2012	4.900	19,193,186		203,721				23,474,001	10/09/2012
123430		MINNEAPOLIS	MN		01/22/2013	4.500	5,373,895		65,393				6,630,541	12/01/2012
123525		EDINA	MN		04/10/2015	3.000	4,510,070						30,573,460	02/25/2015
123536		SCHILLER PARK	IL		02/09/2016	4.290	17,624,196		(76,017)				32,793,518	01/08/2016
123559		CHICAGO	IL		04/22/2016	3.690	11,681,658		516,227				18,113,997	02/01/2016
123580		LAKEWOOD	CO		10/31/2016	3.500	26,852,893						81,660,442	08/24/2016
123600		SEATTLE	WA		06/30/2017	2.850	11,145,845						72,263,169	05/02/2017
123612		IRVING	TX		11/30/2017	3.500	23,636,895		5,815				30,777,421	09/21/2017
123627		SUGAR LAND	TX		04/27/2018	4.560	25,664,633		(102,908)				33,387,898	03/09/2018
123646		SEATTLE	WA		10/16/2018	4.230	7,150,000						16,950,701	08/21/2018
400005		EVERETT	MA		11/13/2018	5.100	27,381,019						40,456,887	10/09/2018
123647		STUDIO CITY	CA		11/20/2018	4.380	34,727,252		(193,014)				43,821,014	09/22/2018
400008		HOUSTON	TX		06/11/2019	4.500	11,678,911		(28,452)				15,080,783	04/03/2019
123668		KANSAS CITY	MO		09/04/2019	3.310	36,580,000						56,499,251	07/21/2019
123667		SACRAMENTO	CA		10/04/2019	3.950	16,975,287						22,665,430	07/31/2019
123669		OLATHE	KS		10/31/2019	3.750	23,602,302						37,454,778	08/28/2019
123677		DAYTON	OH		10/23/2019	3.700	13,825,269						22,362,348	09/13/2019
123678		HOUSTON	TX		10/10/2019	3.200	20,000,000		195,000		(195,000)		28,173,565	09/11/2019
123674		CLEVELAND	OH		11/01/2019	3.850	30,000,000						39,790,151	08/21/2019
123679		CEDAR PARK	TX		11/07/2019	3.250	16,120,000						25,011,020	09/18/2019
123681		LAS VEGAS	NV		12/17/2019	3.500	21,100,000						32,312,332	10/29/2019
123682		GALLATIN	TN		12/19/2019	4.020	20,000,000						29,305,713	11/06/2019
123683		SAN ANTONIO	TX		12/10/2019	3.260	29,625,000						51,984,109	11/15/2019
123687		ST. PETERSBURG	FL		12/19/2019	3.450	21,500,000						31,772,391	11/07/2019
123686		SARASOTA	FL		01/21/2020	3.350	23,000,000		225,000		(225,000)		34,434,754	11/12/2019
123691		PFLUGERVILLE	TX		03/25/2020	3.400	18,810,000						28,728,274	01/23/2020
123692		NASHVILLE	TN		04/15/2020	3.700	10,218,802						13,309,976	03/04/2020
123694		DALLAS	TX		05/22/2020	3.000	21,400,000						39,663,643	04/02/2020
123695		NORTH HILLS	CA		07/15/2021	3.560	9,937,429						16,384,615	05/09/2021
123699		HENDERSON	NV		07/07/2021	4.365	1,193,487						1,837,668	05/11/2021
123700		GAINESVILLE	FL		07/30/2021	3.250	4,956,527						9,080,000	06/29/2021
123696		FOUNTAIN VALLEY	CA		08/12/2021	3.250	10,000,000		75,000		(75,000)		17,930,000	07/20/2021
123710		SOMMERVILLE	MA		08/26/2021	2.650	17,000,000						26,061,000	07/26/2021
123703		WOODLAND HILLS	CA		09/24/2021	3.590	30,000,000						49,894,286	07/26/2021
123707		ROCKLIN	CA		09/29/2021	2.650	5,978,120						10,914,286	07/14/2021
123697		LAKEWOOD	CA		10/01/2021	2.510	6,973,866						17,353,000	05/15/2021
123698		LINTHICUM	MD		10/27/2021	3.250	10,952,309						15,757,500	05/18/2021
123705		SEATTLE	WA		10/07/2021	2.650	15,000,000						26,110,794	08/06/2021
123706		PARK CITY	UT		10/07/2021	2.650	16,500,000						28,446,512	08/06/2021
123714		SENECA	SC		11/30/2021	3.010	24,500,000						40,113,559	11/02/2021
123716		SPRING HILL	TN		12/15/2021	3.000	8,880,000						13,656,364	11/12/2021
123717		MENIFEE	CA		12/17/2021	3.260	15,000,000		150,000		(150,000)		24,734,210	11/04/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							737,144,434		1,032,224		(645,000)		1,257,996,247	XXX
0899999. Total Mortgages in good standing							737,144,434		1,032,224		(645,000)		1,257,996,247	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							737,144,434		1,032,224		(645,000)		1,257,996,247	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123130	OGDEN	UT		03/13/2008	6.200	11,117,885		20,270,884
123429	CHICAGO	IL		11/29/2012	4.900	19,184,882		23,474,001
123430	MINNEAPOLIS	MN		01/22/2013	4.500	5,361,421		6,630,541
123536	SCHILLER PARK	IL		02/09/2016	4.290	17,820,272		32,793,518
123559	CHICAGO	IL		04/22/2016	3.690	11,274,038		18,113,997
123562	CHICAGO	IL		06/07/2016	4.250	8,646,946		15,174,375
123612	IRVING	TX		11/30/2017	3.500	11,806,080		15,388,711
123627	SUGAR LAND	TX		04/27/2018	4.560	25,923,505		33,387,898
400006	CARLSBAD	CA		11/07/2018	5.560		368,438	14,553,838
123647	STUDIO CITY	CA		11/20/2018	4.380	34,920,265		43,821,014
400008	HOUSTON	TX		06/11/2019	4.500	5,957,363		7,540,392
400009	TAMPA	FL		06/07/2019	4.510		228,500	30,302,146
400013	RALEIGH	NC		09/13/2019	4.250		106,030	13,483,967
123695	NORTH HILLS	CA		07/15/2021	3.560	10,000,000		16,384,615
123699	HENDERSON	NV		07/07/2021	4.365	1,200,000		1,837,668
123700	GAINESVILLE	FL		07/30/2021	3.250	5,000,000		9,080,000
123696	FOUNTAIN VALLEY	CA		08/12/2021	3.250	10,000,000		17,930,000
123710	SOMMERVILLE	MA		08/26/2021	2.650	17,000,000		26,061,000
123703	WOODLAND HILLS	CA		09/24/2021	3.590	30,000,000		49,894,286
123707	ROCKLIN	CA		09/29/2021	2.650	6,000,000		10,914,286
123697	LAKEWOOD	CA		10/01/2021	2.510	7,000,000		17,353,000
123698	LINTHICUM	MD		10/27/2021	3.250	11,000,000		15,757,500
123705	SEATTLE	WA		10/07/2021	2.650	15,000,000		26,110,794
123706	PARK CITY	UT		10/07/2021	2.650	16,500,000		28,446,512
123714	SENECA	SC		11/30/2021	3.010	24,500,000		40,113,559
123716	SPRING HILL	TN		12/15/2021	3.000	8,880,000		13,656,364
123717	MENIFEE	CA		12/17/2021	3.260	15,000,000		24,734,210
0599999. Mortgages in good standing - Commercial mortgages-all other						329,092,658	702,968	573,209,076
0899999. Total Mortgages in good standing						329,092,658	702,968	573,209,076
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						329,092,658	702,968	573,209,076

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123370	MARLTON	NJ		02/23/2012	09/15/2021	8,896,581							8,896,581	8,896,581			
123562	CHICAGO	IL		06/07/2016	09/22/2021	8,646,946		(122,463)			(122,463)		8,524,483	8,524,483			
123575	ATLANTA	GA		06/15/2016	04/22/2021	19,011,481							19,011,481	19,011,481			
123603	AUSTIN	TX		07/28/2017	01/12/2021	10,000,000							10,000,000	10,000,000			
400003	HOUSTON	TX		03/28/2018	05/27/2021	13,500,000							13,500,000	13,500,000			
123626	SANTEE	CA		03/22/2018	10/28/2021	39,500,000							39,500,000	39,500,000			
400004	GLENVIEW	IL		11/01/2018	01/28/2021	12,530,073							12,530,073	12,530,073			
400006	CARLSBAD	CA		11/07/2018	07/21/2021	10,768,579							10,768,579	10,768,579			
400009	TAMPA	FL		06/07/2019	07/30/2021	20,674,773							20,674,773	20,674,773			
400011	SAN CARLOS	CA		09/17/2019	07/19/2021	9,100,000							9,100,000	9,100,000			
400013	RALEIGH	NC		09/13/2019	10/26/2021	8,731,030							8,731,030	8,731,030			
0199999. Mortgages closed by repayment						161,359,462		(122,463)			(122,463)		161,236,999	161,236,999			
123130	OGDEN	UT		03/13/2008		218,763		(72)			(72)		218,691	218,691			
123429	CHICAGO	IL		11/29/2012		195,417		(88)			(88)		195,329	195,329			
123430	MINNEAPOLIS	MN		01/22/2013		52,919							52,919	52,919			
123525	EDINA	MN		04/10/2015		1,235,012							1,235,012	1,235,012			
123536	SCHILLER PARK	IL		02/09/2016		120,059		(846)			(846)		119,213	119,213			
123559	CHICAGO	IL		04/22/2016		108,607							108,607	108,607			
123580	LAKEWOOD	CO		10/31/2016		664,053							664,053	664,053			
123600	SEATTLE	WA		06/30/2017		1,815,863							1,815,863	1,815,863			
123627	SUGAR LAND	TX		04/27/2018		155,963		(1,041)			(1,041)		154,923	154,923			
123667	SACRAMENTO	CA		10/04/2019		24,713							24,713	24,713			
123669	OLATHE	KS		10/31/2019		598,803							598,803	598,803			
123677	DAYTON	OH		10/23/2019		819,963							819,963	819,963			
123692	NASHVILLE	TN		04/15/2020		31,198							31,198	31,198			
123695	NORTH HILLS	CA		07/15/2021		62,571							62,571	62,571			
123699	HENDERSON	NV		07/07/2021		6,513							6,513	6,513			
123700	GAINESVILLE	FL		07/30/2021		43,473							43,473	43,473			
123707	ROCKLIN	CA		09/29/2021		21,880							21,880	21,880			
123697	LAKEWOOD	CA		10/01/2021		26,134							26,134	26,134			
123698	LINTHICUM	MD		10/27/2021		47,691							47,691	47,691			
0299999. Mortgages with partial repayments						6,249,594		(2,047)			(2,047)		6,247,547	6,247,547			
0599999 - Totals						167,609,056		(124,510)			(124,510)		167,484,547	167,484,547			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
050698-10-5	AUDAX MEZZANINE FUND III, L.P.		Boston	MA	Audax Group	5.C S	02/14/2011	2	1,494,913	1,494,913	1,494,913	347,346					189,208		2.250
BAS1AV-48-4	METLIFE EME MARKET DEBT BLEND FUND		PHILADELPHIA	PA	MetLife Investment Management LLC	3.C	11/30/2021		10,000,000	10,000,000	10,000,000								7.140
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									11,494,913	11,494,913	11,494,913	347,346					189,208		XXX
000000-00-0	CSI PRODIGY CO-INVESTMENT LP		NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		08/04/2020		44,701,876	44,701,876	44,701,876	8,439,215					746,307		100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									44,701,876	44,701,876	44,701,876	8,439,215					746,307		XXX
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND		BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC		07/01/2020		26,138,377	26,138,377	26,138,377	2,056,735							1.010
000000-00-0	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		567,534	567,534	567,534						1		
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3	1,436,123	1,436,123	1,436,123	10,678						1,333,414	9.020
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP		SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3	12,383,296	12,383,296	12,383,296	2,756,999						27,101,293	1.050
000000-00-0	ACTIS AFRICA IV		London	GBR	ACTIS CAPITAL		07/19/2013	3	28,522,000	28,522,000	28,522,000	1,756,833					1,577,727	2,664,976	20.820
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008	3	481,914	481,914	481,914	(80,435)							1.100
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP		Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3	25,283,753	25,283,753	25,283,753	(321,904)						10,280,000	40.000
000000-00-0	ACTIS ENERGY 4 LP		LONDON	GBR	ACTIS CAPITAL		02/02/2017	3	19,860,000	19,860,000	19,860,000	1,480,015						9,809,341	0.950
000000-00-0	ACTIS ENERGY 5 LP		LONDON	GBR	ACTIS CAPITAL		07/01/2021	3	839,151	839,151	839,151							41,660,850	1.060
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	38,498,536	38,498,536	38,498,536	2,368,869					5,407,413	9,127,703	3.870
BAS19M-6N-1	ALLIANZGL CHINA A SHARES LLC		NEW YORK	NY	ALLIANZ GLOBAL INVESTORS US LLC		09/30/2021		10,206,191	10,206,191	10,206,191	206,191							0.090
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC		SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3	21,795,584	21,795,584	21,795,584	3,984,195						4,166,763	8.070
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP		NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019		22,032,008	22,032,008	22,032,008	1,080,719							63.170
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP		SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP		04/17/2020	3	5,957,540	5,957,540	5,957,540	325,868						18,730,433	5.620
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3	42,482,713	42,482,713	42,482,713	8,252,870				(794,068)		6,317,962	0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3	9,238,107	9,238,107	9,238,107	357,128				(84,130)		6,678,758	0.220
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP		NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021		3,267,127	3,267,127	3,267,127							22,403,235	1.680
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	462,848	462,848	462,848	(6,076)						1,034,556	0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3	336,577	336,577	336,577	1,378,920					78,475	1,888,986	0.210
000000-00-0	ARCLINE CAPITAL PARTNERS LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		11/04/2019	3	26,804,769	26,804,769	26,804,769	9,782,547					26,118	11,182,875	1.800
000000-00-0	ARCLINE CAPITAL PARTNERS II LP		SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3	11,503,552	11,503,552	11,503,552	(547,275)						26,199,173	1.440
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP		Boston	MA	ArcLight Partners		12/01/2011	3	36,003,751	36,003,751	36,003,751	(8,933,368)					11,922,047	22,360,913	4.540
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3	20,676,015	20,676,015	20,676,015	413,644						4,623,153	0.590
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		Los Angeles	CA	Ares Management LLC		11/05/2012	3	16,545,637	16,545,637	16,545,637	(1,205,322)					8,688,770	4,514,805	0.700
000000-00-0	ARSENAL IO CO-INVEST 2 LP		NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3	11,795,396	11,795,396	11,795,396	2,396,751							18.700
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP		CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3	12,295,481	12,295,481	12,295,481	(2,066,514)						16,614,389	3.070
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3	20,009,251	20,009,251	20,009,251	2,622,866				(374,756)		1,420,493	1.560
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR		MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021	3	2,932,338	2,932,338	2,932,338	(1,827)				(64,530)		29,976,953	2.560
000000-00-0	ASTORG V		Paris	FRA	Astorg Partners		12/28/2011	3	6,072,940	6,072,940	6,072,940	188,992				(75,083)			1.020
000000-00-0	ATLAS CAPITAL RESOURCES I		Greenwich	CT	Atlas Holdings		05/07/2010		42,876,640	42,876,640	42,876,640	25,496,283					10,922,645	5,012,632	6.850
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.		GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		25,330,764	25,330,764	25,330,764	949,326					1,344,947	8,592,764	3.110
000000-00-0	AURORA EQUITY PARTNERS V LP		LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	43,225,424	43,225,424	43,225,424	13,374,218						5,089,945	2.600
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP		CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020		38,255,132	38,255,132	38,255,132	(192,558)					2,637,262	7,642,271	72.380
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED		Mumbai	IND	SIGULER GUFF		06/30/2010	3	9,622,037	9,622,037	9,622,037	4,901,411						6,556,000	10.000
000000-00-0	AXA SECONDARY FUND V		SAINT HELIER	GGY	ARDIAN		12/14/2011		353,946	353,946	353,946	(6,666)							4.580
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II		Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL		12/22/2011	3	5,443,121	5,443,121	5,443,121	241,183					1,999,893	1,030,000	1.080
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP		Rio de Janeiro	BRA	Fornax Assessoria		12/22/2011	3	7,726,684	7,726,684	7,726,684	(892,295)					1,257,770	2,655,578	26.090
000000-00-0	BACH CO-INVESTMENT LP 2		CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3	41,774,894	41,774,894	41,774,894	4,903,877							15.000
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V		CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010	3	16,860,992	16,860,992	16,860,992	4,459,319					561,301	3,314,775	1.020
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		04/22/2021	3	7,550,571	7,550,571	7,550,571	(324,830)						13,811,628	1.860
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II		ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3	77,081,249	77,081,249	77,081,249	4,093,926						8,065,461	18.720
000000-00-0	PROJECT ARTHUR HOLDCO LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3	42,544,303	42,544,303	42,544,303	12,687,509					3,963,697		25.000
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP		St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013	3	31,450,733	31,450,733	31,450,733	5,899,708					2,459,795	2,239,613	8.100
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP		NEW YORK	NY	BC PARTNERS		07/12/2021		12,004,596	12,004,596	12,004,596	(85,146)					1,289,603	9,199,861	1.710
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	293,351	293,351	293,351	283,297						176,514	0.040
000000-00-0	BEHRMAN CAPITAL PEP L.P.		New York	NY	Behrman Capital		08/23/2012	3	6,430,121	6,430,121	6,430,121	875,185					1,501,509	514,092	1.180
000000-00-0	BIF IV SIDE-CAR LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020	3	31,818,191	31,818,191	31,818,191	4,372,165					831,169		1.480
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP		New York	NY	Blackstone Group		04/18/2007	3										455,940	0.020
000000-00-0	ABGMS, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		12/04/2015		9,217,129	9,217,129	9,217,129	(12,863,516)				742,667			31.100
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC		NEW YORK	NY	BLACKROCK		07/21/2016		90,212,415	90,212,415	90,212,415	13,025,936					1,558,298	26,194,694	66.500

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	BRAIT IV LP		Johannesburg	ZAF	Brait		04/02/2007	3	7,830,864	7,830,864	7,830,864	1,838,227							6.260
000000-00-0	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital		11/05/2015		26,628,594	26,628,594	26,628,594	2,048,353						825,600	4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015		27,363,084	27,363,084	27,363,084	3,617,664						2,765,183	20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3	15,158,792	15,158,792	15,158,792	1,199,367					215,861	8,144,397	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3	39,805,569	39,805,569	39,805,569	2,839,557					2,538,088	8,248,121	0.330
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP		NEW YORK	NY	BLACKSTONE GROUP		03/17/2021		10,308,656	10,308,656	10,308,656	4,270,399					1,261,623	15,306,289	12.920
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		NEW YORK	NY	BLACKSTONE GROUP		02/08/2019		45,229,836	45,229,836	45,229,836	12,365,209					1,795,408	25,611,469	1.610
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP		HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019		21,660,006	21,660,006	21,660,006	7,733,512						488,154	17.690
131388-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	99,149	99,149	99,149	53,397						275,508	1.300
000000-00-0	CCMP CAPITAL INVESTORS III LP		New York	NY	CCMP Capital Advisors		01/17/2014	3	13,042,071	13,042,071	13,042,071	3,366,687					4,276,121	1,668,512	0.410
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP		WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021		5,608,401	5,608,401	5,608,401							14,577,319	0.500
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP		NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3	77,411,709	77,411,709	77,411,709	18,944,425					737,207	23,479,300	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018		5,871,556	5,871,556	5,871,556	552,082							50.960
000000-00-0	CHRYSCAPITAL VIII LLC		EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3	14,505,571	14,505,571	14,505,571	1,488,655						5,580,000	2.080
000000-00-0	CMP GERMAN OPPORTUNITY FUND III		LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017		10,718,263	10,718,263	10,718,263	190,184				(118,874)		8,321,631	9.320
000000-00-0	CMP GERMAN OPPORTUNITY FUND II		Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011		4,420,727	4,420,727	4,420,727	(1,938,102)				(24,235)		3,893,556	7.430
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP		GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017		33,086,583	33,086,583	33,086,583	2,483,136					1,482,960	5,802,917	22.350
000000-00-0	COBIA HOLDINGS LLC		NEW YORK	NY	MIDDLEGROUND CAPITAL		08/02/2019	3	25,454,367	25,454,367	25,454,367	2,139,291							37.420
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP		WEST PALM BEACH	FL	COMVEST PARTNERS		10/08/2021		1,236,700	1,236,700	1,236,700	(13,300)						23,750,000	6.250
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL		NEW YORK	NY	IFM INVESTORS		05/03/2016	3	95,807,214	188,400,000	95,807,214	(424,302)							1.860
000000-00-0	CORELOGIC HOLDINGS LP		GREENWICH	CT	STONE POINT CAPITAL		12/06/2021	3	13,400,000	13,400,000	13,400,000								0.380
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP		NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020		19,804,302	19,804,302	19,804,302	(68,583)						21,669,189	10.500
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP		New York	NY	THE CARLYLE GROUP		02/20/2015	3	20,026,976	20,026,976	20,026,976	1,377,808							24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		New York	NY	THE CARLYLE GROUP		02/20/2015	3	19,470,252	19,470,252	19,470,252	3,539,534						3,580,775	1.360
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020		5,841,950	5,841,950	5,841,950	302,765					9,806	16,207,747	3.230
000000-00-0	CREST ROCK FUND I-A LP		DENVER	CO	CREST ROCK PARTNERS		10/23/2020		8,170,887	8,170,887	8,170,887	428,917						14,599,316	5.700
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP		ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3	33,577,310	33,577,310	33,577,310	12,962,230						7,986,602	5.520
23280*-10-3	CYPRIUM INVESTORS IV LP		Cleveland	OH	Cyprium Partners		12/30/2013	2	7,526,608	7,526,608	7,526,608	2,677,285					221,761	2,014,392	5.920
000000-00-0	DANIELE HOLDCO LLC		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		09/03/2019	3	29,787,180	61,063,642	29,787,180	(5,340,119)							22.550
000000-00-0	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3	36,146,319	73,311,404	36,146,319	(6,782,919)							7.040
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3	36,216,257	57,115,000	36,216,257	4,130,831							15.840
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		07/01/2021		3,941,381	3,941,381	3,941,381	243,670					563,906	4,745,931	4.880
000000-00-0	DC FRONT RANGE HOLDINGS I LP		BOCA RATON	FL	DIGITAL COLONY PARTNERS		03/05/2020	3	27,301,977	27,301,977	27,301,977	1,863,807							1.140
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP		NEW YORK	NY	DK MANAGEMENT PARTNERS LP		11/02/2020	11	21,759,509	21,759,509	21,759,509	1,045,693							0.540
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3	22,878,154	22,878,154	22,878,154	2,790,316						5,008,513	10.360
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP		SAN FRANCISCO	CA	Main Post Partners		02/10/2016	3	19,706,970	19,706,970	19,706,970	351,649							76.870
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I		BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3	13,655,512	13,655,512	13,655,512	1,700,116						411,054	16.760
292690-10-3	EIG ENERGY FUND XV		HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2	6,501,382	6,501,382	6,501,382	1,059,212						6,358,228	2.910
000000-00-0	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2	22,155,724	22,155,724	22,155,724	2,195,157					71,927	9,503,145	0.970
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP		NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021	3	5,602,518	5,602,518	5,602,518	(583,133)						15,154,891	8.850
000000-00-0	EMERALD LAKE PD ACQUISITION LP		LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3	22,188,830	22,188,830	22,188,830	3,255,299							54.670
000000-00-0	EMK CAPITAL PARTNERS II LP		LONDON	GBR	EMK CAPITAL		02/01/2021	3	10,979,912	10,979,912	10,979,912	477,758				(73,810)		26,716,857	2.080
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		2,054,230	2,054,230	2,054,230	470,145						3,315,900	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I		HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021		6,066,155	6,066,155	6,066,155	803,876						9,442,158	1.600
000000-00-0	EPIC FUND II, SLP		LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3	16,977,136	16,977,136	16,977,136	2,158,795				(69,028)		33,648,302	3.300
000000-00-0	EPIRIS FUND II B LP		ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3	37,337,313	37,337,313	37,337,313	18,658,761				299,105		19,452,909	4.050
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP		ST HEILER	JEY	EPIRIS GROUP		11/23/2018	3	19,340,618	19,340,618	19,340,618	14,136,840				(171,159)		1,962,421	41.920
000000-00-0	EQT V FUND		St Peter Port	GGY	EQT		12/01/2006	3	601,303	601,303	601,303	4,131				11,276		560,991	0.450
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Equistone Partners Europe		02/20/2012	3	9,601,901	9,601,901	9,601,901	(2,490,807)				245,200	4,250,544	1,136,375	2.250
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		LONDON	GBR	Equistone Partners Europe		06/26/2015	3	25,708,788	25,708,788	25,708,788	9,166,213				(1,106,221)	3,602,691	2,740,195	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3	25,571,023	25,571,023	25,571,023	7,129,770				(387,164)		12,558,991	0.990
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3	6,629,049	6,629,049	6,629,049	691,161					109,234	504,955	0.980

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP		DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3	8,472,610	8,472,610	8,472,610	(436,854)						16,892,767	2.790
000000-00-0	EASTERN GENERATION HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015	3	9,832,741	18,434,000	9,832,741	(92,259)					433,938	932,340	3.220
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	1,060,302	1,060,302	1,060,302	304,352						37,294	9.100
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC		Mumbai	IND	Everstone Capital		12/22/2011	3	22,801,829	22,801,829	22,801,829	9,819,366					122,076	48,223	5.170
000000-00-0	EVERSTONE CAPITAL PARTNERS III		MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3	50,015,671	50,015,671	50,015,671	10,780,508					215,499	3,657,500	6.500
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		06/22/2007	3	211,455	211,455	211,455	94,497							7.020
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	1	1	1								3.080
000000-00-0	EXCELLERE CAPITAL FUND III		DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3	21,600,490	21,600,490	21,600,490	8,755,042						4,058,787	4.130
000000-00-0	EXCELLERE CAPITAL FUND II		Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3	9,261,038	9,261,038	9,261,038	1,650,422					1,447,091	3,934,539	3.600
000000-00-0	FH CSF HOLDINGS LLC		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		01/08/2021	3	5,211,005	5,211,005	5,211,005	1,447,462							1.570
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3	445,933	445,933	445,933	(313,577)					119,614	1,698,918	14.050
000000-00-0	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	1,002,000	1,002,000	1,002,000	(906,971)					1,020,034	2,365,153	7.850
000000-00-0	FIMI OPPORTUNITY FUND V		Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	37,863,000	37,863,000	37,863,000	7,919,842					4,326,523	3,773,843	10.780
000000-00-0	FLIGHT CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3	22,423,913	22,423,913	22,423,913	2,464,419						53,990	6.670
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD		London	GBR	FORTELUS CAPITAL MANAGEMENT		04/01/2013	11	7,992	7,992	7,992								
000000-00-0	INVESTCORP FORTUNE AS LP		GRAND CAYMAN	CYM	INVESTCORP		12/08/2021	3	15,000,000	15,000,000	15,000,000								100.000
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	2,638,275	2,638,275	2,638,275	544,916						1,386,900	0.870
000000-00-0	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	10,452,824	10,452,824	10,452,824	556,986					15,689,918	1,903,000	1.110
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3	18,708,651	18,708,651	18,708,651	4,160,574						2,460,500	2.610
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3	1,222,189	1,222,189	1,222,189	159,689						20,187,500	1.520
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021		2,793,651	2,793,651	2,793,651	(261,793)						21,944,556	6.230
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP		GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018		28,236,654	28,236,654	28,236,654	10,201,156					472,180	8,114,375	14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.		NEW YORK	NY	Gamut Capital		02/29/2016		30,972,560	30,972,560	30,972,560	6,728,856					3,720	10,998,652	3.230
000000-00-0	GAUSS CO-INVEST SCSP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/27/2021	3	9,902,095	9,902,095	9,902,095	1,054,543				(353,405)		381,026	0.580
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP		LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3	3,727,274	3,727,274	3,727,274					(47,749)		360,320	18.330
000000-00-0	ADVENT INTERNATIONAL GPE IX LP		BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3	53,025,492	53,025,492	53,025,492	30,977,313						15,746,147	0.510
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MA	ADVENT INTERNATIONAL		07/07/2008	3	1,502,694	1,502,694	1,502,694	(107,585)					375,327		0.510
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3	34,902,645	34,902,645	34,902,645	9,413,919					7,308,042	1,264,799	0.980
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP		Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015	3	30,746,152	30,746,152	30,746,152	839,206						503,393	39.880
000000-00-0	GRIDIRON ENERGY, LLC		NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3	20,964,943	26,345,436	20,964,943	(4,152,847)					296,528	490,556	2.770
000000-00-0	GTCR AP INVESTORS LP		CHICAGO	IL	GTCR		05/10/2019	3	7,421,020	7,421,020	7,421,020	1,393,722						637,500	0.360
000000-00-0	GTCR CP-1 INVESTORS LP		CHICAGO	IL	GTCR		11/01/2019	3	1,830,512	1,830,512	1,830,512	6,795,223						194,205	2.570
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT		Chicago	IL	GTCR		03/10/2014	3	29,442	29,442	29,442	(384)							2.130
000000-00-0	GTCR FUND X		Chicago	IL	GTCR		07/18/2011	3				399,437					2,409,026	4,075,679	2.770
000000-00-0	GTCR FUND XI LP		CHICAGO	IL	GTCR		09/02/2014	3	157,003,680	157,003,680	157,003,680	60,239,070					18,674,774	6,287,813	2.110
000000-00-0	GTCR FUND XII LP		CHICAGO	IL	GTCR		05/04/2018	3	87,053,296	87,053,296	87,053,296	31,613,200					8,692	14,713,809	1.540
000000-00-0	GTCR FUND XIII LP		CHICAGO	IL	GTCR		09/07/2021	3	6,819,596	6,819,596	6,819,596	2,276,708						56,852,250	0.940
BAS153-LL-4	GOLDENTREE SELECT PARTNERS LP		NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC		11/02/2020	11	21,892,704	21,892,704	21,892,704	3,169,766							0.490
000000-00-0	GTCR FUND VIII		Chicago	IL	GTCR		09/29/2003	3	294,771	294,771	294,771	8,727						1,711,821	1.470
BAS1AJ-D7-3	HARDMAN JOHNSTON INTL EQUITY FUND		STAMFORD	CT	Hardman Johnston		11/05/2021		9,198,600	9,198,600	9,198,600	(801,400)							21.740
000000-00-0	HIGHSTAR CAPITAL IV		New York	NY	Highstar Capital		10/03/2011	3	10,636,194	10,636,194	10,636,194	(7,741,374)						4,714,423	9.140
000000-00-0	HKW CAPITAL PARTNERS V LP		NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3	14,104,628	14,104,628	14,104,628	2,307,909						3,551,047	5.180
000000-00-0	HURON FUND III LP		Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3	1,458,415	1,458,415	1,458,415	121,431						425,157	2.230
000000-00-0	HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS		07/01/2021	3	766,057	766,057	766,057	484,470					291,518	171,492	0.310
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003	3	41,338	41,338	41,338	(113,364)						880,000	0.790
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.		Boston	MA	HarbourVest Partners		12/31/2012		1,643,438	1,643,438	1,643,438	58,270					626,662		0.840
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		129,085	129,085	129,085	(221,376)					159,279	70,000	0.200
000000-00-0	PROJECT HYPERION LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016	3	46,185,497	46,185,497	46,185,497	1,940,037							42.860
000000-00-0	IA AVIATION PIPELINES HOLDING LP		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		04/12/2019	3	21,522,306	21,522,306	21,522,306	2,809,728							14.430
45254@-10-6	IMPACT COMMUNITY CAPITAL LLC CLASS A		San Francisco	CA	IMPACT COMMUNITY CAPITAL		03/17/1998		3,678,944	3,678,944	3,678,944	275,628							14.330
000000-00-0	ICG MXV CO-INVESTMENT II SCSP		LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3	85,830,047	85,830,047	85,830,047	15,699,741				(1,518,706)		1,842,555	27.160
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND		SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3	22,640,785	22,640,785	22,640,785	1,182,758						6,372,384	30.420
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		06/10/2008												22.730
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3	24,705,303	24,705,303	24,705,303	6,670,633					4,383,593	495,537	0.940
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II		TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019	3	9,744,140	9,744,140	9,744,140	742,771						5,860,800	1.360

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	R	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP		04/01/2013	11	14,792	14,792	14,792	(4,279)							
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)		ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015	3	1,403,151	1,403,151	1,403,151	(1,290,804)				3,317			9.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP		Shanghai	CHN	Jade Invest		07/12/2012	3	23,212,037	23,212,037	23,212,037	2,859,614					805,456	555,000	20.010
000000-00-0	JIUDING CHINA GROWTH FUND II		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3	50,480,141	50,480,141	50,480,141	5,561,777					70,154	2,795,035	23.490
000000-00-0	JLC GREENSKIES CO-INVEST LP		CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020	3	21,932,977	21,932,977	21,932,977	496,363							100.000
552770-05-9	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC		10/01/2014		381,993,130	381,993,130	381,993,130	(10,126,385)							33.390
000000-00-0	KAINOS CAPITAL PARTNERS LP		Dallas	TX	Kainos Capital		05/10/2013	3	96,021	96,021	96,021	(1,432,677)					1,759,057		2.870
000000-00-0	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	23,215,927	23,215,927	23,215,927	3,890,159					15,168,975	8,648,888	5.620
000000-00-0	KAINOS NS HOLDINGS FEEDER LP		DALLAS	TX	KAINOS CAPITAL		12/09/2020	3	21,914,841	21,914,841	21,914,841	5,914,841							8.420
000000-00-0	KC CULINARTE HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		08/24/2018	3	18,530,337	18,530,337	18,530,337	1,391,885							4.680
000000-00-0	KKR ASIAN FUND III LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3	49,148,524	49,148,524	49,148,524	17,572,645					2,118,805	9,091,803	0.480
000000-00-0	KKR RAINBOW CO-INVEST (ASSET) LP		NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		11/23/2020	3	22,000,000	22,000,000	22,000,000	2,000,000							2.740
000000-00-0	KLAR PARTNERS I SCSP		LONDON	GBR	KLAR PARTNERS		12/04/2020	3	9,109,962	9,109,962	9,109,962	(1,208,714)				(413,143)		28,577,463	5.410
000000-00-0	KOHLBERG INVESTORS VII CV LP		MOUNT KISCO	NY	KOHLBERG & CO		07/15/2021	3	16,159,976	16,159,976	16,159,976	1,025,158						1,362,946	1.470
000000-00-0	KOHLBERG INVESTORS VI, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	24,755	24,755	24,755	(50,845)					62,500	1,748,220	1.840
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital		04/26/2012	2	6,117,700	6,117,700	6,117,700	2,427,933				(83,708)		467,697	9.910
000000-00-0	LEEDS EQUITY PARTNERS VII LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3	2,080,889	2,080,889	2,080,889	236,057						32,155,169	2.430
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		159,477	159,477	159,477	3,310						194,690	2.000
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		New York	NY	Lexington Partners		07/01/2021		5,395,801	5,395,801	5,395,801	329,290					678,480	4,702,645	0.490
000000-00-0	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	22,422,109	22,422,109	22,422,109	2,152,655				642,458	2,155,714	2,190,142	2.680
000000-00-0	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.		06/18/2010		2,570,096	2,570,096	2,570,096	(1,478,885)					4,040,399	1,505,742	2.610
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		06/25/2004		992,196	992,196	992,196	344,941					46,112	109,519	2.160
000000-00-0	LS POWER FUND IV FEEDER 1 LP		NEW YORK	NY	LS POWER		11/27/2018	3	14,358,988	14,358,988	14,358,988	6,814,811						8,070,175	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP		NEW YORK	NY	LGK ADVISORS, LP		06/28/2017		16,900,137	16,900,137	16,900,137	(566,652)					6,668,680	2,836,155	25.700
000000-00-0	LTRI HOLDINGS, LP		MIDLAND	TX	CLAIRVEST EQUITY PARTNERS		06/29/2017	3	2	2	2								6.290
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019		991,729	991,729	991,729	3,820,333					2,349,195	2,291,482	16.790
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP		New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007		21,142	21,142	21,142	66,291						185,777	0.160
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS		SEOUL	KOR	MBK PARTNERS		04/27/2016	3	68,248,925	68,248,925	68,248,925	11,964,921				(3,036,666)	1,280,312		26.650
000000-00-0	MBK PARTNERS FUND III		CENTRAL	HKG	MBK Partners		04/17/2013	3	47,668,461	47,668,461	47,668,461	(21,501,223)					1,104,275	1,483,701	2.070
589988-10-2	MERIT MEZZANINE FUND V		Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2	14,541,461	14,541,461	14,541,461	843,553					325,873	1,792,980	8.450
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP		NEW YORK	NY	MIDDLEGROUND CAPITAL		11/25/2020	3	23,662,747	23,662,747	23,662,747	26,737,180					3,744,633		10.860
000000-00-0	MIDDLEGROUND PARTNERS I LP		NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3	26,875,858	26,875,858	26,875,858	4,294,093					635,368	3,691,920	7.360
000000-00-0	MIDDLEGROUND PARTNERS II LP		NEW YORK	NY	MIDDLEGROUND CAPITAL		11/15/2021	3	7,094,038	7,094,038	7,094,038							26,905,962	6.050
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3	31,949,938	31,949,938	31,949,938	3,708,600					4,389,936	4,784,370	1.230
000000-00-0	MIP CLECO PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016	3	100,635,150	100,635,150	100,635,150	(10,024,003)							6.410
000000-00-0	MIP III US ENERGY HOLDINGS II LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3	20,028,136	20,028,136	20,028,136	(3,632,521)						2,632,733	99.990
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3	24,583,760	24,583,760	24,583,760	3,017,094					7,313	2,290,779	0.490
000000-00-0	MONARCH CAPITAL PARTNERS V LP		NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		11/02/2020		41,139,140	41,139,140	41,139,140	9,565,623						33,442,500	2.220
000000-00-0	MONTAGU+ SCSP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3	10,202,469	10,202,469	10,202,469							3,667,732	0.990
000000-00-0	MONTAGU VI LP		LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3	5,964,367	5,964,367	5,964,367	36,662				9,310		10,545,274	0.430
000000-00-0	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3	39,879,280	39,879,280	39,879,280	16,577,448					2,045,973	10,937,410	11.890
000000-00-0	MAIN POST GROWTH CAPITAL II LP		SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3	28,469,992	28,469,992	28,469,992	6,028,594						10,574,231	4.740
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3	27,935,018	27,935,018	27,935,018	(5,631,998)					28,323	2,223,071	1.610
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP		NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014	3	4,632,325	4,632,325	4,632,325	(17,993)							24.070
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	11,029,280	11,029,280	11,029,280	10,604,608					11,632,139	2,773,030	7.390
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP		DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		08/25/2021	3	6,718,827	6,718,827	6,718,827	(116,230)						27,164,943	9.000
554078-10-1	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		08/01/2021		1	1	1								0.690
554078-11-9	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		08/01/2021		1	1	1								0.690
554078-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED		Boston	MA	Hancock Partners		08/01/2021		3,130	3,130	3,130								3.070
000000-00-0	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013	3	51,341,112	51,341,112	51,341,112	9,605,491					220,871	1,791,016	5.370
000000-00-0	NGP CAMINO FOLLOW-ON LLC		IRVING	TX	NATURAL GAS PARTNERS		04/09/2018	3	28,398,368	28,398,368	28,398,368	2,955,879					1,290,896		9.770
000000-00-0	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		05/27/2015	3	5,752,879	5,752,879	5,752,879	1,440,757							25.000
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		12/22/2011	3	213,646	213,646	213,646	51,838					3,541	73,462	0.460

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NGP Natural Resources X LP		Irving	TX	Natural Gas Partners		06/04/2012	3	5,908,985	5,908,985	5,908,985	662,218						426,380	1.400
000000-00-0	NGP Natural Resources XI LP		IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3	32,494,636	32,494,636	32,494,636	7,107,802						1,887,149	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP		IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3	24,774,925	24,774,925	24,774,925	4,329,096					209,296	12,842,779	0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3	8,851,430	8,851,430	8,851,430	846,197						1,633,180	10.000
000000-00-0	NORDIC CAPITAL IX BETA LP		SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3	43,746,113	43,746,113	43,746,113	16,912,170				(890,344)		4,179,771	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3	13,356,442	13,356,442	13,356,442	3,354,990					86,279	2,482,703	3.650
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		10/15/2021	3	2,346,192	2,346,192	2,346,192	(355,474)						22,798,334	6.000
000000-00-0	NQ PE PROJECT KIT, LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3	99,557,218	99,557,218	99,557,218	32,154,098							28.550
000000-00-0	NQ PE PROJECT STINGRAY CO-INVEST LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		01/08/2021	3	17,436,812	17,436,812	17,436,812	(23,901)							33.390
000000-00-0	NSA INTERNATIONAL LLC PREFERRED		CHICAGO	IL	PGIM PRIVATE CAPITAL		11/20/2018	3	23,435,372	23,435,372	23,435,372	3,530,755							3.570
000000-00-0	NEW VERNON INDIA FUND, LP		Jersey City	NJ	NEW VERNON MGMT		10/26/2007	5	24,153	24,153	24,153	(2,787)							0.050
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	11,881,546	11,881,546	11,881,546	1,987,991					5,734,188	2,152,884	0.750
000000-00-0	OHCP IV BC R, LP		STAMFORD	CT	OAK HILL PARTNERS		11/17/2021	3	8,189,753	8,189,753	8,189,753							1,431,052	5.350
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3				(1,215,332)					2,001,150	3,274,189	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	16,974,968	16,974,968	16,974,968	(3,167,317)						299,006	0.820
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3	15,689,876	15,689,876	15,689,876	1,736,122						12,308,672	0.800
999091-60-6	INVESCO EMERGING MARKETS EQUITY FUND LP		New York	NY	INVESCO ADVISERS INC		03/03/2014		185,424,150	185,424,150	185,424,150	(10,270,783)							16.790
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		12/22/2011	3	747,094	747,094	747,094	584,960						249,060	0.410
000000-00-0	MIP IV OLIVIA PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019	3	10,605,460	10,605,460	10,605,460	1,701,626							0.650
000000-00-0	ONCAP III		Toronto	CAN	ONCAP		07/08/2011	3	5,228,757	5,228,757	5,228,757	(13,207)				2,744,070	5,398,354	1,602,375	5.030
000000-00-0	ONCAP IV LP		TORONTO	CAN	ONCAP		12/19/2016	3	9,628,980	9,628,980	9,628,980	854,307						3,380,257	1.110
000000-00-0	ORCHID ASIA VII LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3	48,048,449	48,048,449	48,048,449	(1,447,107)						4,052,440	3.650
000000-00-0	ORCHID ASIA V		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3	6,737,613	6,737,613	6,737,613	430,844						5,422,923	5.220
000000-00-0	ORCHID ASIA VI LP		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3	28,150,235	28,150,235	28,150,235	1,679,061						670,884	3.580
000000-00-0	ORION OPPORTUNITY LP		SAN FRANCISCO	CA	GI PARTNERS		12/27/2021		12,074,674	12,074,674	12,074,674								2.730
000000-00-0	TCP ORTHOLITE INVESTMENTS LP		NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3	20,034,923	20,034,923	20,034,923	3,985,643						4,000,000	23.670
000000-00-0	OZ ASIA OVERSEAS FUND, LTD	R	NEW YORK	NY	OZ MANAGEMENT		05/01/2013	5											0.010
000000-00-0	OZ EUROPE OVERSEAS FUND II LTD.	R	NEW YORK	NY	OZ MANAGEMENT		05/01/2013	5											0.010
000000-00-0	PACIFIC AVENUE EMERALD CONTINUATION FUND LP		HERMOSA BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		07/30/2021	3	11,048,603	11,048,603	11,048,603	(4,029)						2,368,421	7.700
000000-00-0	PAG ASIA III LP		Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3	25,732,082	25,732,082	25,732,082	1,163,504						16,717,014	0.670
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP		Sao Paulo	BRA	Patria Investimentos		08/29/2011	3	53,679,325	53,679,325	53,679,325	5,225,047						4,466,285	3.720
000000-00-0	PBPE Fund III (Ontario) LP		Sao Paulo	BRA	Patria Investimentos		10/16/2008	3	368,195	368,195	368,195	(363,277)					456,603	981,036	3.130
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2	53,847,325	53,847,325	53,847,325	6,728,630					2,054,411		12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3	10,137,586	10,137,586	10,137,586	963,875					1,745,235	8,008,168	0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3	35,359,359	35,359,359	35,359,359	15,372,176					2,603,881	3,804,613	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3	19,634,375	19,634,375	19,634,375	2,982,066						1,483,995	0.180
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		07/01/2021	3	29,628,632	29,628,632	29,628,632	14,470,737							1.280
70714@-10-8	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	13,017,867	13,017,867	13,017,867	3,516,556					330,968	1,184,769	5.140
000000-00-0	PLATINUM EQUITY OLYMPUS CO-INVESTORS CAYMAN LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		09/27/2021	3	20,000,000	20,000,000	20,000,000								4.000
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3	28,170,627	28,170,627	28,170,627	10,476,707					25,984		18.940
000000-00-0	PGIM CAPITAL PARTNERS VI LP		CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2	1,819,892	1,819,892	1,819,892	(7,047)						33,173,061	1.590
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015	3	18,598,052	25,942,000	18,598,052	(3,061,213)							2.530
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP		LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021	3	3,204,614	3,204,614	3,204,614	(527,057)				(169,177)		20,488,611	10.520
000000-00-0	PLATINUM EQUITY CONTINUATION FUND LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/17/2021	3	9,509,922	9,509,922	9,509,922							1,358,560	0.860
000000-00-0	PORTFOLIO PRENDI LP		NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		06/11/2021		10,038,112	10,038,112	10,038,112	2,038,112							22.540
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		10/05/2017	3	5,896,382	81,918,915	5,896,382	(1,604,984)					8,616,047		92.580
000000-00-0	LEXINGTON PRIVATE EQUITY II LP		New York	NY	Lexington Partners		07/01/2021		446,579	446,579	446,579							1,680,101	2.370
000000-00-0	PROAMPAC PPC INVESTOR II LLC		CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL		12/15/2020	3	12,812,272	12,812,272	12,812,272	2,812,272							1.150
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		05/10/2021	3	13,858,497	13,858,497	13,858,497	2,535,124				(190,549)		13,007,401	1.560
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3	775,370	775,370	775,370	704,323				(27,689)		10,360	0.250
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	726,213	726,213	726,213	(19,441)					615,135	544,170	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PGIM PRIVATE CAPITAL		04/28/2005	2	119,923	119,923	119,923	514,033					77,977	1,053,415	1.290

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2	9,555,743	9,555,743	9,555,743	73,882					1,169,267	561,228	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP		CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2	12,176,469	12,176,469	12,176,469	(439,522)					1,537,674	332,467	1.000
000000-00-0	PSC MARLIN LP		ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3	68,450,148	68,450,148	68,450,148	23,115,220				231,033			7.250
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN		New York	NY	Quadrangle Group		02/28/2006	3	3,444,540	3,444,540	3,444,540	517,994						410,249	1.840
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3	3,215,057	3,215,057	3,215,057	1,323,371					449,476	3,705,962	0.850
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3	23,673,042	23,673,042	23,673,042	8,729,643					2,283,410	9,927,183	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		HOUSTON	TX	Quantum Energy Partners		04/25/2016	3	78,961,274	78,961,274	78,961,274	29,495,668						3,635,589	11.420
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		02/25/2019	3	206,018	206,018	206,018	121,425					289,210	1,078,218	10.900
000000-00-0	ROSE DS INVESTMENT LP		EDINBURGH	GBR	DUKE STREET CAPITAL		04/20/2016	3	25,795,563	25,795,563	25,795,563	2,603,198				1,443,317			29.170
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020		15,181,561	15,181,561	15,181,561	170,048						13,578,700	4.140
000000-00-0	SPT CAPITAL INTERNATIONAL, LTD.		Stamford	CT	PWC CORPORATE FINANCE & RECOVERY		05/01/2013	5	60,451	60,451	60,451	9,054							0.030
BAS134-CT-7	BARINGS INTL SMALL CAP EQUITY FUND		CHARLOTTE	NC	BARINGS INTERNATIONAL INVESTMENTS LIMITED		07/01/2020		43,298,249	43,298,249	43,298,249	277,759							10.150
000000-00-0	SAIF PARTNERS IV		CENTRAL	HKG	SAIF Partners		08/27/2010	3	29,157,241	29,157,241	29,157,241	2,182,986					1,785,563		1.570
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013		Boston	MA	Bain Capital Credit, LP		10/17/2012	2	3,965,973	3,965,973	3,965,973	345,441					785,883	860,000	1.260
000000-00-0	SEGULAH IV, LP		Stockholm	SWE	Segulah Advisor		04/28/2008	3	609,641	609,641	609,641	(165,770)				54,902	163,164	1,656,264	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		12/28/2011	3	431,528	431,528	431,528	(860,055)					1,474,268	105,501	1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3	11,514,635	11,514,635	11,514,635	4,588,730					3,807,102	1,865,744	7.180
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP		MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3	2,485,483	2,485,483	2,485,483	2,730,872						19,089,859	5.300
000000-00-0	SILVER LAKE PARTNERS IV, LP		MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	67,842,805	67,842,805	67,842,805	16,902,356					5,077,548	1,085,217	0.350
000000-00-0	SILVER LAKE PARTNERS V LP		MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3	67,070,917	67,070,917	67,070,917	12,588,792					1,769,510	7,296,426	0.320
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP		DALLAS	TX	SIXTH STREET		01/27/2021		8,736,464	8,736,464	8,736,464	1,088,739						28,766,661	1.770
000000-00-0	SKCP V SIRONA CO-INVEST LP		NEW YORK	NY	SK CAPITAL PARTNERS		12/10/2021	3	8,029,166	8,029,166	8,029,166								4.850
000000-00-0	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners		08/26/2011	3	23,311,494	23,311,494	23,311,494	11,895,079					321,551	1,110,332	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	17,835,366	17,835,366	17,835,366	19,643,471					1,762,932	1,917,639	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP		NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3	19,572,730	19,572,730	19,572,730	4,034,924						2,458,861	1.340
000000-00-0	SILVER LAKE III, LP		Menlo Park	CA	Silver Lake Partners		10/22/2007	3	751,443	751,443	751,443	(236,883)					333,461	1,067,190	0.120
000000-00-0	SL SPV-1 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3	2,310,794	2,310,794	2,310,794	170,112							0.710
000000-00-0	SL SPV-2 LP		MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3	2,278,532	2,278,532	2,278,532	784,404					216		0.070
000000-00-0	SOUTHERN BASIN FARMS LLC		BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP		07/01/2021		18,637,594	18,637,594	18,637,594	(1,989,792)							30.000
000000-00-0	SP ARCH INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	19,193,934	19,193,934	19,193,934	751,687							2.410
BAS153-LM-2	SILVER POINT CAPITAL FUND LP		GREENWICH	CT	SILVER POINT CAPITAL LP		11/02/2020	11	21,797,978	21,797,978	21,797,978	3,588,926							0.800
000000-00-0	SP CSO LP		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	7,032,764	7,032,764	7,032,764	1,338,260							2.410
000000-00-0	SP USR INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	659,315	659,315	659,315	316,462							2.410
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008	3	793,703	793,703	793,703	108,878						120,248	2.390
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008	3	612,626	612,626	612,626							638,025	1.010
000000-00-0	STG VI LP		PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3	9,250,877	9,250,877	9,250,877	(372,191)						20,076,933	1.980
000000-00-0	STRIPES V LP		NEW YORK	NY	STRIPES GROUP		01/19/2021	3	29,491,724	29,491,724	29,491,724	7,283,468					2,467	6,492,314	2.540
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP		BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3	15,673,333	15,673,333	15,673,333	3,445,241						7,896,416	0.410
000000-00-0	SUNSTONE PARTNERS II LP		PALO ALTO	CA	SUNSTONE PARTNERS		03/26/2021	3	3,987,216	3,987,216	3,987,216	(94,377)						12,773,709	3.550
000000-00-0	STRATEGIC VALUE DISLOCATION FUND LP		GREENWICH	CT	STRATEGIC VALUE PARTNERS		09/16/2020		73,470,333	73,470,333	73,470,333	15,172,167						6,370,000	3.190
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	R	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11				565							0.490
000000-00-0	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	26,424,323	26,424,323	26,424,323	14,910,178					761,222	2,431,762	2.430
000000-00-0	SYCAMORE PARTNERS III, LP		NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	9,354,145	9,354,145	9,354,145	789,882						10,096,462	0.430
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)		PALO ALTO	CA	SUNSTONE PARTNERS		07/03/2018	3	2,579,391	2,579,391	2,579,391	(47,698)						10,906,904	50.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH		PALO ALTO	CA	SUNSTONE PARTNERS		01/13/2016	3	31,123,013	31,123,013	31,123,013	6,846,846					2,868,818	1,826,263	7.370
000000-00-0	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		150,702,488	219,472,318	150,702,488	(6,793,280)					64,366		5.540
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP		NEW YORK	NY	Tenor Capital Management Company LP		11/30/2021	13	10,000,000	10,000,000	10,000,000								2.510
000000-00-0	THOMA BRAVO FUND XII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3	79,057,489	79,057,489	79,057,489	13,352,011					1,847,590	9,981,384	1.160
000000-00-0	THOMA BRAVO FUND XIII LP		CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3	33,944,262	33,944,262	33,944,262	5,826,124					281,367	4,870,952	0.190
000000-00-0	THOMA BRAVO FUND XIV LP		CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3	43,845,361	43,845,361	43,845,361	321,827						7,467,677	0.310
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017		12,031,985	12,031,985	12,031,985	1,093,071						14,496,585	7.600
000000-00-0	TPG AAF PARTNERS RNI-A LP		FORT WORTH	TX	TPG CAPITAL		06/28/2021	3	1,011,687	1,011,687	1,011,687	4,997						150,740	1.580

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		06/27/2006	3	39,645	39,645	39,645	(54,638)						294,131	0.100
000000-00-0	TPG VI		Fort Worth	TX	TPG Capital		12/22/2011	3	1,082,422	1,082,422	1,082,422	109,904						495,840	0.090
000000-00-0	TRIDENT V		Greenwich	CT	Stone Point Capital		12/20/2010	3	17,416,594	17,416,594	17,416,594	1,756,330					1,884,900	1,254,766	1.280
000000-00-0	TRIDENT VI LP		GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	25,466,886	25,466,886	25,466,886	386,801					4,008,146	2,144,405	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3	357,566	357,566	357,566	(168,505)					149,608	1,233,129	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	3,796,329	3,796,329	3,796,329	508,484					420,260	290,416	0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3	15,343,378	15,343,378	15,343,378	603,757				(209,351)	265,791	5,331,653	2.000
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV		Singapore	SGP	TEMPLETON ASSET MANAGEMENT		07/01/2021	3	446,124	446,124	446,124	132,150					82,474	12,332	1.250
000000-00-0	TVG-EP SCA HOLDINGS LLC		DENVER	CO	EXCELLERE PARTNERS LLC		01/19/2021	3	6,000,000	6,000,000	6,000,000								2.530
000000-00-0	UNICO CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3	44,567,714	44,567,714	44,567,714	5,621,893				(777,581)		1,146,492	21.680
000000-00-0	BRC VANGUARD CO-INVEST LP		NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016		28,558,947	28,558,947	28,558,947	845,162						8,780	78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	1,600,522	1,600,522	1,600,522	398,898					8,437	1,084,320	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	36,116,415	36,116,415	36,116,415	6,244,711					35,895	7,122,910	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP		SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3	3,811,829	3,811,829	3,811,829	(205,979)					4,935	961,244	0.910
000000-00-0	VP SAFETY MANAGEMENT I, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		12/18/2020	3	18,105,156	18,105,156	18,105,156	(1,894,844)						10,000,000	90.150
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP		Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	14,725,516	14,725,516	14,725,516	1,697,788					51,036	1,405,964	2.810
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP		New York	NY	Warburg Pincus		10/24/2007		558,483	558,483	558,483	(1,690,105)					2,403,259		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners		05/24/2013		4,440,459	4,440,459	4,440,459	(570,510)					187,655	3,280,000	1.270
000000-00-0	WCAS XI		New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	2,602,789	2,602,789	2,602,789	(1,513,173)					2,286,772		0.450
000000-00-0	WHISPS HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		04/18/2019	3	20,527,693	20,527,693	20,527,693	(8,646,639)							10.750
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019		13,832,875	13,832,875	13,832,875	4,227,440						4,413,182	0.990
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020		26,529,868	26,529,868	26,529,868	6,490,834						18,818,534	0.990
000000-00-0	WHITEHORSE ASSOCIATES I LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021		22,656	22,656	22,656	1,630							0.200
000000-00-0	WHITEHORSE ASSOCIATES II LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		07/01/2021		410,951	410,951	410,951	122,591						1	2.000
000000-00-0	WINDROSE HEALTH INVESTORS V LP		NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3	14,809,441	14,809,441	14,809,441	822,332						6,478,464	2.870
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		193,941	193,941	193,941	(72,379)							0.210
000000-00-0	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC		NEW YORK	NY	WINDROSE HEALTH INVESTORS		09/27/2019	3	6,313,869	6,313,869	6,313,869	605,057							3.480
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED		GRAND CAYMAN	CYM	INVESTCORP		06/08/2018	3											100.000
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/01/2017												7.860
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		12/28/2004	3											3.080
000000-00-0	KOHLBERG INVESTORS VII LP		Mount Kisco	NY	Kohlberg & Co		06/27/2012	3											9.340
000000-00-0	OHCP IV EPIC COI LP		STAMFORD	CT	OAK HILL PARTNERS		09/06/2017	3											15.760
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		05/25/2007	3	72,295	72,295	72,295								1.230
000000-00-0	ASTORG IV		Paris	FRA	Astorg Partners		03/20/2008	3	7,412	7,412	7,412								2.290
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		12/22/2011	3	44,239	44,239	44,239								1.540
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3	62,628	62,628	62,628								42.590
000000-00-0	FLORIDA FOOD HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		10/07/2016	3	195,164	195,164	195,164								7.340
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS EQUITY PARTNERS		07/21/2004	3	46,005	46,005	46,005								5.810
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP		NEW YORK	NY	LEEDS EQUITY PARTNERS		06/06/2018	3	12,377	12,377	12,377								3.250
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		01/13/2005	2	40,701	40,701	40,701								0.880
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		06/27/2006	3	24,886	24,886	24,886								5.050
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006	3	27,976	27,976	27,976								1.540
1999999. Joint Venture Interests - Common Stock - Unaffiliated									6,828,715,141	7,176,766,281	6,828,715,141	941,318,024				(4,634,471)	270,770,800	1,713,282,040	XXX
000000-00-0	ALLSTATE FINANCIAL ADVISORS LLC		Dover	DE	Direct		05/01/2021		684,167	684,167	684,167	38,064							100.000
000000-00-0	ALLSTATE FINANCE COMPANY		Dover	DE	Direct		05/01/2021		12,830,158	12,830,158	12,830,158	10,278,284					17,000,000		100.000
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	Direct		01/01/2007		18,075,216	18,075,216	18,075,216	6,278,404					13,500,000		100.000
000000-00-0	PIAA, LP		NORTH ANDOVER	MA	HOUSE HANOVER, LLC		10/29/2014		5,478,357	5,478,357	5,478,357	(791,355)				125,925		869,370	95.000
000000-00-0	ROAD BAY INVESTMENTS, LLC		Dover	DE	Direct		05/01/2021		57,425	57,425	57,425	(49)							100.000
000000-00-0	TECH-COR, LLC		Dover	DE	Direct		01/01/2007		814,343	814,343	814,343	(685,657)							100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									37,939,665	37,939,665	37,939,665	15,117,692				125,925	30,500,000	869,370	XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP		AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/01/2019		20,625,935	20,625,935	20,625,935	9,817,780						18,632,354	2.570
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		169,043	169,043	169,043	5,932							0.810
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		977,234	977,234	977,234	170,128					671,016	1,202,127	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		818,733	818,733	818,733	(462,984)					460,849	1,472,371	0.280

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP		DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021		2,787,358	2,787,358	2,787,358	6,498,285						18,318,555	15.870
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		523,778	523,778	523,778	568,401							0.880
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP		12/17/2015		31,776,493	31,776,493	31,776,493	443,316						1,276,905	4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III		New York	NY	Blackstone Group		03/31/2009		2,338,921	2,338,921	2,338,921	(530,764)				19,755	298,523	2,457,095	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP		NEW YORK	NY	BLACKSTONE GROUP		06/15/2017		21,055,955	21,055,955	21,055,955	3,510,865					1,078,984	4,010,318	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII		New York	NY	Blackstone Group		12/12/2011		24,036,774	24,036,774	24,036,774	4,711,007					2,014,894	5,565,590	0.380
000000-00-0	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	CA	CBRE GLOBAL INVESTORS		12/11/2007		195,997	195,997	195,997	(154,470)					300,398		3.530
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP		NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS		12/04/2018		15,487,102	15,487,102	15,487,102	(2,362,538)						1,500,000	40.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP		RENO	NV	DERMODY PROPERTIES		08/17/2020		25,649,492	25,649,492	25,649,492	6,861,305						272,269	26.980
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP		RENO	NV	DERMODY PROPERTIES		12/27/2018		43,748,729	43,748,729	43,748,729	59,679,038					1,664,216	4,788,854	12.110
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP		RENO	NV	DERMODY PROPERTIES		05/07/2021		14,104,575	14,104,575	14,104,575	(685,744)						35,212,270	5.680
000000-00-0	DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP		RENO	NV	DERMODY PROPERTIES		11/08/2021		11,500,000	11,500,000	11,500,000								7.020
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP		ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021		10,657,848	10,657,848	10,657,848							24,371,107	4.250
000000-00-0	EAGLE ROSE LAND PARTNERS LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		07/25/2017					3,135,515					39,882,554		65.000
000000-00-0	FOCUS SENIOR HOUSING FUND I LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017		43,619,733	43,619,733	43,619,733	6,146,709						8,639,253	14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II		CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019		48,155,598	48,155,598	48,155,598	(1,227,981)				(730,710)		7,546,700	10.000
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019		35,179,404	35,179,404	35,179,404	2,565,658					6,656		7.690
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP		Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012		3,577,686	3,577,686	3,577,686	173,143						571,767	4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP		CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019		28,473,074	28,473,074	28,473,074	(1,055,016)					814,601		12.870
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		07/27/2005		813,211	813,211	813,211	(32,320)						2,136,304	4.410
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI		Simsbury	CT	LANDMARK PARTNERS		12/22/2011		1,581,427	1,581,427	1,581,427	(198,155)						4,909,392	6.610
000000-00-0	LONE STAR REAL ESTATE FUND III LP		DALLAS	TX	LONE STAR FUNDS		05/20/2014		235,410	235,410	235,410	320,467					49,641	2,086,150	1.010
000000-00-0	LONE STAR FUND VII		Dallas	TX	Lone Star Funds		12/22/2011		289,378	289,378	289,378	(418,405)					694,664	6,163,550	3.750
000000-00-0	MERCURY LAND PARTNERS, LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015		239,731	239,731	239,731	239,730					19,836,068		29.610
000000-00-0	ML-AI VENTURE 2, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		10/07/2014		68,704,038	81,265,221	68,704,038	424,254							50.000
000000-00-0	ML-AI VENTURE 3, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/22/2016		25,985,566	56,100,000	25,985,566	111,330							49.000
000000-00-0	ML-AI VENTURE 4, LLC	R	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		05/01/2021		25,263,609	39,445,517	25,263,609	1,341,200					80,376		50.000
000000-00-0	ML-AI VENTURE 5 LLC	R	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021		34,407,314	47,989,024	34,407,314	(198,325)							50.000
000000-00-0	ML-AI VENTURE 1 LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021		41,359	41,359	41,359	(1,888)							49.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		08/01/2021		3,214,184	3,214,184	3,214,184	1,177,932					1,470,029		65.000
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		1,102,080	1,102,080	1,102,080	(260,674)					77,499	2,611,920	0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group		09/30/2008		1,320,387	1,320,387	1,320,387	(9,016)						219,629	2.650
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE		12/22/2011		2,304,775	2,304,775	2,304,775	(929,533)					350,173	7,878,151	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III		Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011											214,392	1.960
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		12/20/2019		17,799,567	25,414,696	17,799,567	555,545						1,418,703	65.000
000000-00-0	RED FORT INDIA REAL ESTATE FUND II		New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011		4,556,804	4,556,804	4,556,804							295,711	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		180,587	180,587	180,587	64,911							1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		680,765	680,765	680,765	(177,924)					187,964	1,731,976	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC		DENVER	CO	REDPEAK PROPERTIES		05/01/2021		47,233,121	72,949,690	47,233,121	(4,007,807)							49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	STARWOOD CAPITAL GROUP		12/22/2011		4,963,864	4,963,864	4,963,864	168,672					882,914	817,514	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	STARWOOD CAPITAL GROUP		01/10/2006		1,754,111	1,754,111	1,754,111	25,666							2.330
000000-00-0	TRUAMERICA PROPERTIES II LLC		Los Angeles	CA	TruAmerica Multifamily		08/01/2021		22,424,222	22,107,867	22,424,222	(1,478,435)					4,409,671		45.000
000000-00-0	WALTON STREET REAL ESTATE FUND IV		Chicago	IL	Walton Street		10/08/2003		114,244	114,244	114,244	352							2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI		Chicago	IL	Walton Street		05/11/2009		8,320,830	8,320,830	8,320,830	724,843						3,109,716	1.240
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016		24,751,962	24,751,962	24,751,962	(1,387,708)						12,514,360	21.360
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		807,793	807,793	807,793	(3,693)							2.260
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		4,432,364	4,432,364	4,432,364	(1,485,856)					1,539,394		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/22/2011		3,530,252	3,530,252	3,530,252	(275,634)						2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X		NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016		18,736,191	18,736,191	18,736,191	(787,229)					4,333,360	7,758,707	1.750
000000-00-0	PULLMAN CROSSINGS II		MINNEAPOLIS	MN	RYAN COMPANY		06/11/2020												56.670
000000-00-0	PULLMAN QOZB II LLC		MINNEAPOLIS	MN	RYAN COMPANY		06/11/2020												0.100
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP		NEW YORK	NY	BLACKSTONE GROUP		09/24/2018												0.940

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF		Luxembourg	LUX	CBRE GLOBAL INVESTORS		07/15/2011		677	677	677								19.250
000000-00-0	HIGH STREET REAL ESTATE FUND V LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017		5,578	5,578	5,578								9.190
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		23,122	23,122	23,122								2.320
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		10/01/2004		45,954	45,954	45,954								4.480
2199999. Joint Venture Interests - Real Estate - Unaffiliated									711,323,938	814,778,516	711,323,938	91,309,885				(710,954)	81,104,443	191,772,781	XXX
000000-00-0	AP REAL ESTATE LLC		Dover	DE	Direct		03/26/2012		3,526,817	3,526,817	3,526,817	(23,061,499)					37,000,000		100.000
000000-00-0	AP Timber LLC		Dover	DE	Direct		05/22/2012		59,793,003	59,793,003	59,793,003	2,758,127							100.000
000000-00-0	White Oak Real Estate 2017-2, LP		Westerville	OH	White Oak GP		11/07/2017		22,705,980	63,218,041	22,705,980	1,464,885					8,222,725		90.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBR	CBRE Global Investors		03/22/2016		5,105,736	5,105,736	5,105,736	9,484,722					182,551	2,162,831	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP		LONDON	GBR	CBRE Global Investors		03/22/2016		5,105,736	5,105,736	5,105,736	9,484,722					182,551	2,162,831	51.000
000000-00-0	CURRENT CREEK INVESTMENTS LLC		Dover	DE	Direct		04/29/2011		12,022,016	12,022,016	12,022,016	(4,063,875)							100.000
000000-00-0	PACIFIC SHORES LAND PARTNERS LLC		HUNTINGTON BEACH	CA	Truamerica Multifamily		02/13/2018		30,226,447	40,626,748	30,226,447	(72,198)							90.000
000000-00-0	THE ARROYO PARKWAY LLC	R	PASADENA	CA	Edgewood Realty Partners		04/25/2019		53,864,536	58,500,000	53,864,536	154,655							90.000
000000-00-0	TDC CITY CENTER PHASE II LLC	R	PHOENIX	AZ	Transwestern Development Company		07/01/2021		24,062,961	25,369,958	24,062,961	(89,127)							90.000
000000-00-0	CHELAN VIEW ORCHARD, LLC		CHELAN	WA	AgriMACS Inc.		03/10/2020		11,148,184	11,148,184	11,148,184	(104,697)						1,475,000	99.290
000000-00-0	KILTER PTY LTD		VICTORIA	AUS	Kilter Rural Water		10/15/2021		14,968,997	14,968,997	14,968,997	(31,003)						24,470,000	100.000
000000-00-0	SW INDUSTRIAL LLC		SPARKS	NV	The Bendetti Company		08/01/2019		12,330,674	30,593,212	12,330,674	(111,491)							95.000
000000-00-0	SM202		PHOENIX	AZ	CBRE Global Investors		10/30/2020		15,761,978	26,945,952	15,761,978	(86,049)							95.000
000000-00-0	PULLMAN QOZB		CHICAGO	IL	CBRE Global Investors		07/13/2019		33,393,638	52,020,400	33,393,638	918,717							100.000
000000-00-0	TDC 15TH STREET LLC	R	WASHINGTON	DC	Transwestern Development Company		06/21/2021		10,539,189	10,608,315	10,539,189	(78,474)						9,261,634	85.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)		CHANDLER	AZ	Ryan Company		04/05/2019												90.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)		CHANDLER	AZ	Ryan Company		04/05/2019												90.000
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC		HAZLETON	PA	CBRE Global Investors		07/13/2017		23,364	23,364	23,364								95.000
000000-00-0	TDC CITY CENTER LLC		PHOENIX	AZ	Transwestern Development Company		07/01/2021		259,426	259,426	259,426								90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									314,838,682	419,835,905	314,838,682	(3,432,584)					45,587,828	39,532,295	XXX
000000-00-0	AEP I HOLDCO LLC		NEW YORK	NY	ANVIL ENERGY PARTNERS		12/21/2018		1	1	1								72.810
000000-00-0	AGRICULTURE FUND II LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/13/2017		7,376,000	7,376,000	7,376,000	3,107,000						1,720,644	5.690
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		07/01/2021		13,378	13,378	13,378								7.000
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP		BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020	3	7,769,815	7,769,815	7,769,815	631,384						13,608,004	0.370
000000-00-0	BC CO-INVEST CTP-I LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021		7,082,868	7,082,868	7,082,868							12,917,132	20.680
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP		WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/24/2019		28,540,489	28,540,489	28,540,489	(555,562)						7,776,256	7.220
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NEW YORK	NY	BLACKSTONE GROUP		03/22/2018		30,149,309	30,149,309	30,149,309	5,357,354				(416,788)	1,021,756	3,593,069	10.000
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP		NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021		17,400,484	17,400,484	17,400,484							58,739,283	32.190
000000-00-0	CIT NORTHBRIDGE CREDIT LLC		NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017		119,623,077	119,623,077	119,623,077	9,644,978						80,376,923	80.000
000000-00-0	CONREX- AS CI LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		07/01/2021		1	1	1							1	44.440
000000-00-0	CONREX RESIDENTIAL SMA I LLC		CHARLESTON	SC	CONNOREX LUCINDA LLC		09/04/2018		29,809,697	29,809,697	29,809,697	5,232,050							82.640
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		08/20/2018		7,012,633	7,012,633	7,012,633	70,188					440,572	674,861	43.810
000000-00-0	FOLIUM TIMBER FUND I LP		BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016		29,870,862	29,870,862	29,870,862	551,551					8,770		8.690
000000-00-0	IMPACT C.I.L. PARENT LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		12/23/2009		7,534,620	7,534,620	7,534,620	1,175,618							14.250
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006		349,481	349,481	349,481	55,204						2,005	7.160
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP		St Peter Port	GGY	Partners Group		07/15/2011		11,683,707	11,683,707	11,683,707	1,057,853					322,852	3,192,214	11.770
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP		LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		11/15/2021		42,000,000	42,000,000	42,000,000								42.530
000000-00-0	SROA CARDINAL CO-INVEST 2 LP		WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021		13,265,000	13,265,000	13,265,000							300,000	100.000
000000-00-0	SROA CARDINAL CO-INVEST 2 LP		WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021		8,433,972	8,433,972	8,433,972							21,849,261	7.500
000000-00-0	MPP FSG HOLDINGS LLC	R	SAN FRANCISCO	CA	MAIN POST PARTNERS		12/15/2017	3											15.190
2599999. Joint Venture Interests - Other - Unaffiliated									367,915,393	367,915,393	367,915,393	26,327,617				(416,788)	1,793,950	204,749,653	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC		DOVER	DE	Direct		02/29/2016		48,815,204	48,815,204	48,815,204	(554,880)							100.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC		DOVER	DE	Direct		02/29/2016		70,969	70,969	70,969	(168,723)							100.000
2699999. Joint Venture Interests - Other - Affiliated									48,886,173	48,886,173	48,886,173	(723,603)							XXX
02000#-AB-8	ALLSTATE CNTY MUTUAL INS SURPLUS NOTE		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						1,494		100.000
02004@-AA-8	ALLSTATE TEXAS LLOYD SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						1,512		100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
2899999. Surplus Debentures, etc - Affiliated									25,050,000	25,050,000	25,050,000						3,006		XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	Direct		12/31/2020		18,450,000	18,072,166	18,450,000						262,301		100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI		Dover	DE	Direct		04/20/2021		18,761,030	18,569,868	18,761,030						168,502	112,301,470	100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 15)		Dover	DE	Direct		08/30/2021		18,400,000	18,013,740	18,400,000								100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	Direct		11/08/2021		27,600,000	27,506,550	27,600,000								100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 16)		Dover	DE	Direct		12/16/2021		22,937,500	20,634,189	22,937,500								100.000
3099999. Collateral Loans - Affiliated									106,148,530	102,796,513	106,148,530						430,803	112,301,470	XXX
000000-00-0	AEGON LIHTC FUND 58 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019		29,284,301	29,284,301	29,284,301		(1,691,782)					18,015,584	23.160
000000-00-0	AEGON LIHTC FUND 62 LLC		CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		04/15/2021		29,880,290	29,880,290	29,880,290		(119,710)					26,515,323	20.480
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021		34,281,650	34,281,650	34,281,650		(718,350)					32,049,561	21.200
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		WOODLAND HILLS	CA	Alliant Capital		12/21/2011		3,365,000	3,365,000	3,365,000		(1,701,600)						24.000
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		WOODLAND HILLS	CA	Alliant Capital		06/12/2012		3,422,528	3,422,528	3,422,528		(1,706,267)					633,901	9.660
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD - ALIC		WOODLAND HILLS	CA	ALLIANT CAPITAL		08/01/2021		3,053,731	3,053,731	3,053,731		(721,039)					633,901	10.410
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP		Boston	MA	Boston Financial		12/22/2011		548,743	548,743	548,743		(29,806)						24.710
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	BOSTON FINANCIAL		10/01/2010		1,278,932	1,278,932	1,278,932		(1,363,369)						16.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	BOSTON FINANCIAL		04/29/2011		1,413,791	1,413,791	1,413,791		(1,098,447)						10.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXV		Boston	MA	BOSTON FINANCIAL		12/22/2011		3,587,224	3,587,224	3,587,224		(2,507,657)						13.920
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		21,095,238	21,095,238	21,095,238		(1,732,078)					4,552,542	16.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		31,527,384	31,527,384	31,527,384		(1,734,880)					27,262,560	17.960
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		28,723,712	28,723,712	28,723,712		(897,297)					29,579,166	21.520
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP		BOSTON	MA	BOSTON FINANCIAL		03/15/2021		34,754,994	34,754,994	34,754,994		(245,006)					34,275,369	21.080
000000-00-0	CHICAGO EQUITY FUND		Chicago	IL	CHICAGO EQUITY FUND		05/29/1998												3.600
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CREA		04/11/2012		3,148,927	3,148,927	3,148,927		(1,558,739)					49,053	24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC		INDIANAPOLIS	IN	CREA		12/22/2017		27,568,579	27,568,579	27,568,579		(2,593,759)					1,648,464	27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC		INDIANAPOLIS	IN	CREA		06/27/2018		25,746,177	25,746,177	25,746,177		(2,314,771)					1,511,311	22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC		INDIANAPOLIS	IN	CREA		01/03/2019		19,115,183	19,115,183	19,115,183		(1,619,805)					1,862,789	9.860
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC		INDIANAPOLIS	IN	CREA		01/06/2020		30,217,767	30,217,767	30,217,767		(1,922,205)					17,391,739	9.820
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP		INDIANAPOLIS	IN	CREA		06/21/2021		29,877,146	29,877,146	29,877,146		(122,854)					29,283,242	8.390
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		2,116,245	2,116,245	2,116,245		(1,833,525)					1	18.680
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		1,935,609	1,935,609	1,935,609		(1,582,191)					478,688	25.000
000000-00-0	ILLINOIS EQUITY FUND		Chicago	IL	ILLINOIS EQUITY FUND		05/29/1998										19,738		11.110
000000-00-0	NATIONAL EQUITY FUND 2007 LP		Chicago	IL	NATIONAL EQUITY FUND		08/29/2007		249,859	249,859	249,859		(69,162)						4.150
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND		12/20/2011		5,823,889	5,823,889	5,823,889		(2,179,312)					6	19.780
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45		Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		694,180	694,180	694,180		(962,520)						11.720
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46		Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		891,776	891,776	891,776		(963,227)						12.980
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65		PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017		17,755,792	17,755,792	17,755,792		(1,289,116)					4,422,660	21.980
000000-00-0	PNC LIHTC FUND 71 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019		24,421,429	24,421,429	24,421,429		(3,502,785)					5,513,968	21.660
000000-00-0	PNC LIHTC FUND 76 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/05/2020		30,086,425	30,086,425	30,086,425		(2,764,745)					15,696,300	22.040
000000-00-0	PNC LIHTC FUND 80 LLC		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/23/2021		34,920,607	34,920,607	34,920,607		(106,688)					31,918,050	23.610
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP		Louisville	KY	PNC TAX CREDIT CAPITAL		11/30/2007												9.460
000000-00-0	R4 HOUSING PARTNERS X LP		NEW YORK	NY	R4 CAPITAL		12/14/2018		25,729,748	25,729,748	25,729,748		(2,101,620)					6,528,650	22.720
000000-00-0	R4 HOUSING PARTNERS XII LP		NEW YORK	NY	R4 CAPITAL		12/18/2019		30,199,218	30,199,218	30,199,218		(1,806,775)					16,465,490	23.100
000000-00-0	R4 HOUSING PARTNERS XI LP		NEW YORK	NY	R4 CAPITAL		07/18/2019		27,794,826	27,794,826	27,794,826		(2,077,387)					8,356,592	17.460
000000-00-0	R4 HOUSING PARTNERS XIV LP		NEW YORK	NY	R4 CAPITAL		07/01/2020		31,577,103	31,577,103	31,577,103		(1,393,144)					29,808,580	13.740
000000-00-0	R4 HOUSING PARTNERS XVI LP		NEW YORK	NY	R4 CAPITAL		07/01/2021		34,649,203	34,649,203	34,649,203		(350,797)					34,163,701	10.970
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC		GREAT NECK	NY	REGIONS BANK		04/15/2019		20,026,265	20,026,265	20,026,265		(1,812,150)					6,524,118	24.800
000000-00-0	RAH CORPORATE PARTNERS FUND 56 LLC		GREAT NECK	NY	REGIONS BANK		04/24/2020		22,394,707	22,394,707	22,394,707		(1,463,137)					14,300,114	22.860

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC		GREAT NECK	NY	REGIONS BANK		08/11/2021		29,419,926	29,419,926	29,419,926		(580,074)					28,071,854	23.890
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC Capital Markets		11/04/2010		1,932,546	1,932,546	1,932,546		(2,119,209)						22.160
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC Capital Markets		08/15/2011		3,012,626	3,012,626	3,012,626		(2,257,589)						16.560
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC Capital Markets		10/25/2017		16,990,091	16,990,091	16,990,091		(1,594,612)					1,161,647	17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018		20,087,024	20,087,024	20,087,024		(1,724,115)					1,586,426	14.960
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		2,072,500	2,072,500	2,072,500		(1,212,731)					130,247	23.800
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017		24,902,198	24,902,198	24,902,198		(1,958,618)					2,954,769	18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018		26,746,125	26,746,125	26,746,125		(1,795,280)					7,809,010	24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.		CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019		28,530,862	28,530,862	28,530,862		(1,536,664)					9,320,304	20.340
000000-00-0	RED STONE EQUITY FUND 75 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019		26,687,065	26,687,065	26,687,065		(1,233,983)					16,796,568	24.400
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP		GREENWICH	CT	RICHMAN GROUP		10/31/2017		20,840,649	20,840,649	20,840,649		(1,824,972)					2,093,634	18.460
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP		GREENWICH	CT	RICHMAN GROUP		11/29/2018		23,669,656	23,669,656	23,669,656		(1,793,733)					2,523,857	23.440
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP		GREENWICH	CT	RICHMAN GROUP		06/30/2020		32,676,456	32,676,456	32,676,456		(1,314,172)					24,123,932	28.860
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP		GREENWICH	CT	RICHMAN GROUP		06/30/2021		34,114,897	34,114,897	34,114,897		(885,103)					29,694,553	17.370
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich	CT	Richman Group		07/30/2010		4,422,950	4,422,950	4,422,950		(2,400,723)						20.520
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP		Greenwich	CT	Richman Group		04/15/2011		6,149,540	6,149,540	6,149,540		(3,413,594)						23.580
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		1,278,743	1,278,743	1,278,743		(1,401,408)						17.500
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016		11,160,223	11,160,223	11,160,223		(1,244,953)					489,806	9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018		22,882,220	22,882,220	22,882,220		(1,925,168)					1,651,139	17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017		24,582,869	24,582,869	24,582,869		(2,365,979)					3,494,831	23.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		29,904,181	29,904,181	29,904,181		(95,819)					28,489,000	18.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		3,247,274	3,247,274	3,247,274		(2,237,655)					20,579	16.860
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		6,174,437	6,174,437	6,174,437		(2,303,527)					122,920	19.520
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		2,616,184	2,616,184	2,616,184		(1,578,221)						24.980
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP		IRVINE	CA	WNC & ASSOCIATES		03/29/2018		20,943,031	20,943,031	20,943,031		(1,766,938)					3,370,618	22.220
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP		IRVINE	CA	WNC & ASSOCIATES		08/14/2019		19,751,732	19,751,732	19,751,732		(1,487,855)					3,466,096	18.580
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP		IRVINE	CA	WNC & ASSOCIATES		08/17/2020		23,244,828	23,244,828	23,244,828		(1,208,014)					21,909,585	17.320
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 50 LP		IRVINE	CA	WNC & ASSOCIATES		04/12/2021		29,279,929	29,279,929	29,279,929		(720,071)					29,514,834	17.050
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		25,000,000	25,000,000	25,000,000							24,652,236	18.730
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,195,478,936	1,195,478,936	1,195,478,936		(98,638,480)				19,738	642,889,867	XXX
000000-00-0	AEP INVESTMENT FUND LLC		COLUMBIA	MO	AFFORDABLE EQUITY PARTNERS		11/01/2019		32,396,402	32,396,402	32,396,402		(4,231,159)						99.950
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS		WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021		4,087,003	4,087,003	4,087,003							3,467,190	21.200
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		1,064,443	1,064,443	1,064,443		(333,299)					1,316,341	10.760
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 53 LP STATE MA ESSEX STREET		BOSTON	MA	BOSTON FINANCIAL		10/29/2020		1,666,667	1,666,667	1,666,667							1,666,667	
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE		BOSTON	MA	BOSTON FINANCIAL		10/18/2018		11,348,314	11,348,314	11,348,314		(1,475,880)					482,192	67.460
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		637,998	637,998	637,998		(429,482)						8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE		BOSTON	MA	BOSTON FINANCIAL		03/16/2020		582,981	582,981	582,981		(145,282)					228,110	8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP NY STATE EASTERN GARDENS		BOSTON	MA	BOSTON FINANCIAL		09/30/2020		3,878,686	3,878,686	3,878,686							3,878,686	
000000-00-0	RSE BROOKMONT LOFTS LLC		CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/30/2020		49,793	49,793	49,793		(996,377)					714,831	12.370
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC		INDIANAPOLIS	IN	CREA		12/14/2018		11,920,250	11,920,250	11,920,250		(3,587,608)					2,009,116	100.000
000000-00-0	MPC GA 2020 AHI ICF 6, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/15/2020												0.010
000000-00-0	MONARCH MSS GA 2021 ASIC ICF, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/30/2021						(8,009,950)						100.000
000000-00-0	MONARCH MSS MO 2021 ICF 1, LLC		ATLANTA	GA	MONARCH PRIVATE CAPITAL		12/30/2021						(2,349,980)						43.500
000000-00-0	PNC LIHTC FUND 71 LLC STATE		PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019						(74,572)					1	10.830
000000-00-0	R4 ACC ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		08/19/2021		930,893	930,893	930,893		(1,087)					736,950	1.010
000000-00-0	R4 CLIIGA ACQUISTION LLC		NEW YORK	NY	R4 CAPITAL		10/30/2020		6,262,804	6,262,804	6,262,804		(144)					4,278,246	38.350
000000-00-0	R4 HRGA ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		12/18/2019		10,454,903	10,454,903	10,454,903		(379,044)					6,020,121	40.520
000000-00-0	R4 PMGA ACQUISITION LLC STATE		NEW YORK	NY	R4 CAPITAL		07/01/2020		5,210,953	5,210,953	5,210,953		(489,899)					309,400	39.190
000000-00-0	R4 REGA ACQUISITION LLC		NEW YORK	NY	R4 CAPITAL		07/01/2021		8,586,986	8,586,986	8,586,986		(2,994)					6,643,725	1.010

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE		GREAT NECK	NY	REGIONS BANK		09/30/2021		3,572,062	3,572,062	3,572,062							3,572,062	23.890
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		5,189,495	5,189,495	5,189,495		(187,456)					3,154,762	98.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		10,137,389	10,137,389	10,137,389		(186,797)					8,809,919	100.000
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE		CLEVELAND	OH	RBC CAPITAL MARKETS		03/12/2019		6,411	6,411	6,411		(821)					11,397	7.480
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC-STATE		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021		3,155,735	3,155,735	3,155,735							2,341,416	48.000
000000-00-0	RJTCF-43 STATE TAX CREDIT FUND LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/18/2018		1,995,680	1,995,680	1,995,680		(272,308)					210,939	50.000
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC		ST LOUIS	MO	SUGAR CREEK		12/15/2020						(7,920,000)						
000000-00-0	WNC INSTITUTIONAL TAX CREDIT 47 LP STATE		IRVINE	CA	WNC & ASSOCIATES		08/26/2019		3,218,130	3,218,130	3,218,130		(804,533)					1	9.290
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA		IRVINE	CA	WNC & ASSOCIATES		08/17/2020		6,681,401	6,681,401	6,681,401							5,090,144	8.660
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA		IRVINE	CA	WNC & ASSOCIATES		08/20/2021		3,429,829	3,429,829	3,429,829							2,743,863	18.730
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									136,465,207	136,465,207	136,465,207		(31,878,674)					57,686,079	XXX
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A		ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED		12/31/2019		20,396,610	20,396,610	20,396,610	(7,600,452)							0.080
4699999. Any Other Class of Assets - Unaffiliated									20,396,610	20,396,610	20,396,610	(7,600,452)							XXX
4899999. Total - Unaffiliated									9,316,492,014	9,767,997,732	9,316,492,014	1,060,141,635	(130,517,154)			(5,762,213)	354,624,445	2,810,380,420	XXX
4999999. Total - Affiliated									532,863,050	634,508,257	532,863,050	10,961,505				125,925	76,521,636	152,703,135	XXX
5099999 - Totals									9,849,355,064	10,402,505,988	9,849,355,064	1,071,103,139	(130,517,154)			(5,636,288)	431,146,082	2,963,083,555	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$ 10,000,000				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$ 1,494,913				
1F	6 ...$						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	2		1,494,679		2.250
BAS1AV-48-4	METLIFE EME MARKET DEBT BLEND FUND	PHILADELPHIA	PA	MetLife Investment Management LLC	11/30/2021		10,000,000			7.140
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							10,000,000	1,494,679		XXX
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020			15,148,393		100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								15,148,393		XXX
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC	07/01/2020			16,429,841		1.010
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	01/29/2007	3		922,839		9.020
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	3		6,352,235		1.050
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	3		14,353,204		20.820
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	3		144,452		1.100
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL	03/13/2018	3		11,325,657		40.000
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	3		3,447,898		0.950
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021	3	839,151			1.060
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		18,685,198		3.870
BAS19M-6N-1	ALLIANZGL CHINA A SHARES LLC	NEW YORK	NY	ALLIANZ GLOBAL INVESTORS US LLC	09/30/2021		5,000,000	5,000,000		0.090
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	3		8,678,932		100.000
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	3		5,533,126		8.070
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC	11/19/2019			256,854		63.170
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP	04/17/2020	3		5,680,974		5.620
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	3		1,761,438		0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	12/20/2019	3		4,741,365		0.220
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021		4,755,428			1.680
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		10,604		0.210
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	3		9,650,022		1.800
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	07/20/2021	3	2,593,879	9,456,948		1.440
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		20,471,568		4.540
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	3		8,491,645		0.590
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	3		80,157		0.700
000000-00-0	ARSENAL IO CO-INVEST 2 LP	NEW YORK	NY	ARSENAL CAPITAL PARTNERS	09/19/2019	3		2,894,391		18.700
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	3		10,788,335		3.070
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	3		5,196,002		1.560
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	3	189,603	3,609,565		2.560
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	3		4,580		2.290
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010			2,221,006		6.850
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			6,761,290		3.110
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	3		286,156		2.600
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT	09/23/2020			24,670,213		72.380
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED	Mumbai	IND	SIGULER GUFF	06/30/2010	3		900,991		10.000
000000-00-0	AXA SECONDARY FUND V	SAINT HELIER	GGY	ARDIAN	12/14/2011			67,942		4.580
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	3		3,831,702		26.090
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	08/22/2017	3		11,600,531		15.000
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	3		4,046,863		1.020
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	04/22/2021	3	2,132,133	5,743,268		1.860
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	3		37,324,719		18.720
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	3		11,028,509		25.000
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	3		12,405,405		8.100
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021		12,174,112	1,092,670		1.710
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	3		6,515		0.040
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	3		489,389		1.180
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	01/16/2020	3		8,092,516		1.480
000000-00-0	ABGMS, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	12/04/2015			5,426,681		31.100
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016			32,060,884		66.500
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	3		4,384,207		6.260
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015			14,884,600		4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015			13,014,708		20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	3		8,830,325		0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	3		1,494,940		0.330
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021		18,011,285	149,899		12.920
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019			14,774,323		1.610
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC	11/12/2019			5,515,850		17.690
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	3		34,385		42.590
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	3		146,026		0.410
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021		5,608,401			0.500

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	3		10,210,590		99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018			1,944,299		50.960
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP	03/30/2020	3		10,082,970		2.080
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017			6,320,244		9.320
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011			1,006,831		7.430
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017			10,960,058		22.350
000000-00-0	COBIA HOLDINGS LLC	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/02/2019	3		95,361		37.420
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP	WEST PALM BEACH	FL	COMVEST PARTNERS	10/08/2021		1,250,000			6.250
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	3		58,800,000		1.860
000000-00-0	CORELOGIC HOLDINGS LP	GREENWICH	CT	STONE POINT CAPITAL	12/06/2021	3	13,400,000			0.380
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020			16,843,077		10.500
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	THE CARLYLE GROUP	02/20/2015	3		14,994,987		24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	THE CARLYLE GROUP	02/20/2015	3		6,120,425		1.360
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020			6,131,138		3.230
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS	10/23/2020			4,137,370		5.700
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	3		9,860,802		5.520
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		839,125		5.920
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	3		33,170,813		7.040
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	3		32,374,129		15.840
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	07/01/2021		3,697,711			4.880
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL COLONY PARTNERS	03/05/2020	3		116,869		1.140
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP	11/02/2020	11		26,235,581		0.540
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	3		20,952,168		10.360
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners	02/10/2016	3		6,999,510		76.870
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	3		6,542,535		16.760
292696-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	2		2,680,778		2.910
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	2		7,375,657		0.970
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021	3	5,311,067	874,584		8.850
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT	01/14/2020	3		5,982,078		54.670
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL	02/01/2021	3	3,308,076	7,267,887		2.080
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021		3,915,313	677,996		5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021		11,745,937	2,220,377		1.600
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	3		12,220,622		3.300
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	3		3,846,750		4.050
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	ST HEILER	JEY	EPIRIS GROUP	11/23/2018	3		3,615,799		41.920
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	3		376,480		0.450
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	3		3,848,718		0.990
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	3		2,044,875		0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	3		5,732,914		2.790
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	3		9,925,000		3.220
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	3		473,948		9.100
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	3		2,744,352		5.170
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	3		25,339,875		6.500
292766-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	3		116,958		7.020
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	3		1		3.080
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	3		6,269,530		4.130
000000-00-0	FH CSF HOLDINGS LLC	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	01/08/2021	3	3,763,543			1.570
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	10/11/2005	3		362,000		14.050
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	3		943,992		7.850
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	3		13,541,000		10.780
000000-00-0	FLIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	09/13/2018	3		6,741,825		6.670
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	3		98,431		7.340
000000-00-0	INVESTCORP FORTUNE AS LP	GRAND CAYMAN	CYM	INVESTCORP	12/08/2021	3	15,000,000			100.000
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	3		2,128,000		2.610
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	06/14/2021	3	1,062,500			1.520
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021		3,055,444			6.230
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018			13,902,912		14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016			8,401,183		3.230
000000-00-0	GAUSS CO-INVEST SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/27/2021	3	7,705,550	1,495,407		0.580
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL	07/11/2019	3		769,283		18.330
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	3		12,665,827		0.510
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015	3		15,193,066		39.880
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	3		8,700,729		2.770
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR	11/01/2019	3		2,411,400		2.570

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	3		11,227		2.130
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		2,941,708		2.770
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		61,981,355		2.110
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	3		44,810,082		1.540
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR	09/07/2021	3	4,497,221	2,350,530		0.940
BAS153-LL-4	GOLDENTREE SELECT PARTNERS LP	NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC	11/02/2020	11		5,393,071		0.490
BAS1AJ-D7-3	HARDMAN JOHNSTON INTL EQUITY FUND	STAMFORD	CT	Hardman Johnston	11/05/2021		10,000,000			21.740
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		669,560		9.140
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	3		2,637,935		5.180
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2021	3	1,341,404			0.310
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	3		22,689,085		42.860
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)	09/19/2018	3		20,736,137		27.160
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	3		11,793,225		30.420
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	3		94,166		0.940
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.	10/21/2019	3		4,118,400		1.360
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	3		874,690		9.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	3		7,225,289		20.010
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	3		20,580,855		23.490
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE	12/31/2020	3		197,255		100.000
552770-05-9	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC	10/01/2014			307,397,467		33.390
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3		11,443		2.870
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		5,245,737		5.620
000000-00-0	KC CULINARTE HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	08/24/2018	3		4,291,618		4.680
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	3		15,827,439		0.480
000000-00-0	KKR RAINBOW CO-INVEST (ASSET) LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	11/23/2020	3		3,000,000		2.740
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS	12/04/2020	3		9,780,494		5.410
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	3		991		3.080
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		2,948,542		9.340
000000-00-0	KOHLBERG INVESTORS VII CV LP	MOUNT KISCO	NY	KOHLBERG & CO	07/15/2021	3	14,454,770	680,048		1.470
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		7,424		1.840
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	2		487,421		9.910
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	09/08/2021	3	1,844,832			2.430
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021		5,907,919	2,939		0.490
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	3		1,852,396		2.680
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010			14,206		2.610
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	3		3,609,027		0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017			2,700,836		25.700
000000-00-0	LTRI HOLDINGS, LP	MIDLAND	TX	CLAIRVEST EQUITY PARTNERS	06/29/2017	3		2		6.290
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	3		18,409		5.810
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019			11,672,343		16.790
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	3		37,280,083		26.650
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	3		50,968,528		2.070
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	2		1,629,516		8.450
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/25/2020	3		173,594		10.860
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	3		16,974,037		7.360
000000-00-0	MIDDLEGROUND PARTNERS II LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/15/2021	3	7,094,038			6.050
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	3		688,801		1.230
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	3		56,155,574		6.410
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	3		5,613,229		99.990
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	3		177,379		0.490
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL	11/02/2020			18,023,517		2.220
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	12/02/2021	3	10,202,469			0.990
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	3	1,698,279	4,379,869		0.430
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	3		8,121,145		11.890
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	3		10,702,359		4.740
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	3		51,655,573		1.610
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP	NEW YORK	NY	Morgan Stanley Private Equity Asia	08/06/2014	3		4,432,604		24.070
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	3		4,697,822		7.390
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	08/25/2021	3	3,694,902	3,140,155		9.000
55407@-10-1	MULTIAD SVC INC CLASS A UNITS	Boston	MA	Hancock Partners	08/01/2021		1			0.690
55407@-11-9	MULTIAD SVC INC CLASS B UNITS	Boston	MA	Hancock Partners	08/01/2021		1			0.690
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	Boston	MA	Hancock Partners	08/01/2021		3,130			3.070
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	3		21,623,508		5.370
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	3		7,327		9.770

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	3		2,876,389		25.000
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	3		357,319		0.460
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	3		3,581,247		1.400
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	3		17,089,742		0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	3		10,136,167		0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	3		3,992,778		10.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	3		3,799,538		0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	3		3,920,985		3.650
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	10/15/2021	3	3,399,265	150,374		6.000
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	06/28/2018	3		19,769,467		28.550
000000-00-0	NQ PE PROJECT STINGRAY CO-INVEST LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	01/08/2021	3	14,400,000	3,060,713		33.390
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL	11/20/2018	3		5,387,738		3.570
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	3		1,764,173		0.750
000000-00-0	OHCP IV BC R, LP	STAMFORD	CT	OAK HILL PARTNERS	11/17/2021	3	8,189,753			5.350
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		806		0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3		371,321		0.820
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	3		10,344,390		0.800
999091-60-6	INVESCO EMERGING MARKETS EQUITY FUND LP	New York	NY	INVESCO ADVISERS INC	03/03/2014			163,316,585		16.790
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	3		2,367		15.760
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	3		2,845,352		0.650
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	3		2,160,959		5.030
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3		1,386,402		1.110
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	3		29,195,778		3.650
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	3		2,381,187		5.220
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	3		16,880,696		3.580
000000-00-0	ORION OPPORTUNITY LP	SAN FRANCISCO	CA	GI PARTNERS	12/27/2021		12,074,674			2.730
000000-00-0	TCP ORTHOLITE INVESTMENTS LP	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS	08/23/2017	3		4,830,201		23.670
000000-00-0	PACIFIC AVENUE EMERALD CONTINUATION FUND LP	HERMOSA BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS	07/30/2021	3	11,052,632			7.700
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	3		18,479,284		0.670
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	3		19,751,366		3.720
000000-00-0	PBPE Fund III (Ontario) LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	3		7,003		3.130
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	2		24,306,805		12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	3		2,954,660		0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	3		16,953,285		0.180
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	07/01/2021	3	19,200,000			1.280
000000-00-0	PLATINUM EQUITY OLYMPUS CO-INVESTORS CAYMAN LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	09/27/2021	3	20,000,000			4.000
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		9,035,096		18.940
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	09/22/2021	2	1,352,175	474,764		1.590
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015	3		20,326,000		2.530
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS	01/26/2021	3	549,171	4,614,026		10.520
000000-00-0	PLATINUM EQUITY CONTINUATION FUND LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/17/2021	3	9,509,922			0.860
000000-00-0	PORTFOLIO PRENDI LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	06/11/2021		8,000,000			22.540
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	3		17,833,812		92.580
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021		446,579			2.370
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	05/10/2021	3	3,799,294	9,167,603		1.560
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	09/01/2020	3		616,792		0.250
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		4,079		0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PGIM PRIVATE CAPITAL	04/28/2005	2		51,490		1.290
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	2		771,831		2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	2		3,871,042		1.000
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED	08/15/2017	3		16,752,748		7.250
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	3		1,637,553		1.840
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	3		1,329,762		0.850
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	3		4,383,575		0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	3		28,595,857		11.420
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	02/25/2019	3		94,780		10.900
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	3		13,900,832		29.170
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020			11,976,722		4.140
BAS134-CT-7	BARINGS INTL SMALL CAP EQUITY FUND	CHARLOTTE	NC	BARINGS INTERNATIONAL INVESTMENTS LIMITED	07/01/2020			30,699,271		10.150
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	3		3,123,107		1.570
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	2		251,366		1.260
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	05/29/2014	3		1,734,322		7.180
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	3		3,198,445		5.300
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		775,931		0.350

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	3		6,981,465		0.320
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021		2,152,570	7,045,642		1.770
000000-00-0	SKCP V SIRONA CO-INVEST LP	NEW YORK	NY	SK CAPITAL PARTNERS	12/10/2021	3	8,029,166			4.850
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		91,350		4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3		2,784,982		2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	3		11,015,192		1.340
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	3		8,884		0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	3		6,574		0.070
000000-00-0	SOUTHERN BASIN FARMS LLC	BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP	07/01/2021		20,627,386			30.000
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3		4,575,937		2.410
BAS153-LM-2	SILVER POINT CAPITAL FUND LP	GREENWICH	CT	SILVER POINT CAPITAL LP	11/02/2020	11		5,307,614		0.800
000000-00-0	SP CSO LP	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3		2,187,247		2.410
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3		174,051		2.410
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	3		1,315,674		
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP	07/23/2021	3	5,354,693	4,268,375		1.980
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	3	7,642,868	23,478,134		2.540
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	3		6,809,831		0.410
000000-00-0	SUNSTONE PARTNERS II LP	PALO ALTO	CA	SUNSTONE PARTNERS	03/26/2021	3	247,866	3,833,727		3.550
000000-00-0	STRATEGIC VALUE DISLOCATION FUND LP	GREENWICH	CT	STRATEGIC VALUE PARTNERS	09/16/2020			39,452,512		3.190
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		66,304		2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	3		6,712,203		0.430
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	PALO ALTO	CA	SUNSTONE PARTNERS	07/03/2018	3		521,555		50.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS	01/13/2016	3		6,899,169		7.370
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015			110,115,704		5.540
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP	NEW YORK	NY	Tenor Capital Management Company LP	11/30/2021	13	10,000,000			2.510
000000-00-0	THOMA BRAVO FUND XII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	3		2,718,688		1.160
000000-00-0	THOMA BRAVO FUND XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	3		6,888,136		0.190
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	3	7,400,541	36,576,255		0.310
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017			7,109,479		7.600
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	3	822,135	204,522		1.580
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	3		55,736		0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	3		144,253		1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		235,580		1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	3		1,090,158		0.320
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3		537,645		2.000
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	07/01/2021	3	1,529,907			1.250
000000-00-0	TVG-EP SCA HOLDINGS LLC	DENVER	CO	EXCELLERE PARTNERS LLC	01/19/2021	3	6,000,000			2.530
000000-00-0	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	07/23/2018	3		16,050,636		21.680
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016			15,445,542		78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		16,022		1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		323,021		1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	3		49,799		0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		5,705,784		2.810
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013			571,247		1.270
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019			3,619,191		0.990
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020			24,106,392		0.990
000000-00-0	WHITEHORSE ASSOCIATES I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	07/01/2021		21,026			0.200
000000-00-0	WHITEHORSE ASSOCIATES II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	07/01/2021		288,360			2.000
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	3		8,999,916		2.870
000000-00-0	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC	NEW YORK	NY	WINDROSE HEALTH INVESTORS	09/27/2019	3		1,696,485		3.480
1999999. Joint Venture Interests - Common Stock - Unaffiliated							367,348,081	2,709,153,921		XXX
000000-00-0	ALLSTATE FINANCIAL ADVISORS LLC	Dover	DE	Direct	05/01/2021		646,103			100.000
000000-00-0	ALLSTATE FINANCE COMPANY	Dover	DE	Direct	05/01/2021		592,551,873			100.000
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014			3,615,218		95.000
000000-00-0	ROAD BAY INVESTMENTS, LLC	Dover	DE	Direct	05/01/2021		57,474			100.000
000000-00-0	TECH-COR, LLC	Dover	DE	Direct	01/01/2007			1,500,000		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							593,255,450	5,115,218		XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018			664,508		0.940
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021		3,345,466	3,375,000		15.870
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015			16,055,615		4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			283,163		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017			501,455		0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011			293,362		0.380

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000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP	NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS	12/04/2018			4,724,954		40.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	RENO	NV	DERMODY PROPERTIES	08/17/2020			4,590,000		26.980
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PROPERTIES	12/27/2018			12,753,610		12.110
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES	05/07/2021		5,964,282	8,826,037		5.680
000000-00-0	DERMODY PROPERTIES INDUSTRIAL ONTARIO RANCH CO-INVEST FUND LP	RENO	NV	DERMODY PROPERTIES	11/08/2021		11,500,000			7.020
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021		8,447,488	2,882,233		4.250
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017			18,819,590		14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC	05/14/2019			18,117,786		10.000
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018			56,961		
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017			31,351		9.190
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019			15,995,030		7.690
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012			69,974		4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019			8,308,740		12.870
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015			1		29.610
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014			40,296,751		50.000
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016			192,545		49.000
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021		24,472,034			50.000
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021		33,893,325	712,314		50.000
000000-00-0	ML-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021		43,247			49.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021		2,036,252			65.000
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009			23,058		0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008			6,679		2.650
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE	12/22/2011			300,792		9.850
000000-00-0	PULLMAN CROSSINGS II	MINNEAPOLIS	MN	RYAN COMPANY	06/11/2020			26,165		56.670
000000-00-0	PULLMAN QOZB II LLC	MINNEAPOLIS	MN	RYAN COMPANY	06/11/2020			5		0.100
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011			2,818,090		12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			2,264		1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			19,793		0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021		52,405,743	1,819,369		49.000
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021		35,482,443			45.000
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016			12,380,794		21.360
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			29,170		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011			24,803		1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016			318,551		1.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated							177,590,280	175,320,515		XXX
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021		457,468	43,035		90.000
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors	07/13/2017			874,496		95.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019			41,454		90.000
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021		24,068,934	83,154		90.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company	04/05/2019			26,155		90.000
000000-00-0	KILTER PTY LTD	VICTORIA	AUS	Kilter Rural Water	10/15/2021		15,000,000			100.000
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors	10/30/2020			12,187,421		95.000
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019			148,039		100.000
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company	06/21/2021		6,044,891	4,572,773		85.000
2299999. Joint Venture Interests - Real Estate - Affiliated							45,571,293	17,976,525		XXX
000000-00-0	AEP I HOLDCO LLC	NEW YORK	NY	ANVIL ENERGY PARTNERS	12/21/2018			1		72.810
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017			1,332,000		5.690
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	07/01/2021		13,378			7.000
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020	3		7,157,850		0.370
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	12/21/2021		7,082,868			20.680
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	12/24/2019			28,457,360		7.220
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018			2,349,868		10.000
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS	11/19/2021		17,400,484			32.190
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017			40,329,345		80.000
000000-00-0	CONREX- AS CI LLC	CHARLESTON	SC	CONNOREX LUCINDA LLC	07/01/2021		1			44.440
000000-00-0	CONREX RESIDENTIAL SMA I LLC	CHARLESTON	SC	CONNOREX LUCINDA LLC	09/04/2018			7,655,285		82.640
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018			3,498,453		43.810
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016			23,400,175		8.690
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006			7,153		7.160
000000-00-0	MPP FSG HOLDINGS LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	3		11,937,360		15.190
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	11/15/2021		42,000,000			42.530
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021		13,265,000			100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021		9,277,042			7.500

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
2599999. Joint Venture Interests - Other - Unaffiliated							89,038,773	126,124,851		XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT	02/29/2016			26,270,635		100.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016			195,387		100.000
2699999. Joint Venture Interests - Other - Affiliated								26,466,022		XXX
000000-00-0	MASSACHUSETTS MUTUAL LIFE INSURANC	Springfield	MA	BARCLAYS	11/18/2021		24,308,165			
2799999. Surplus Debentures, etc - Unaffiliated							24,308,165			XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	Direct	04/20/2021		18,761,030			100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 15)	Dover	DE	Direct	08/30/2021		18,400,000			100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	Direct	11/08/2021		27,600,000			100.000
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 16)	Dover	DE	Direct	12/16/2021		22,937,500			100.000
3099999. Collateral Loans - Affiliated							87,698,530			XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	07/15/2019			15,087,624		23.160
000000-00-0	AEGON LIHTC FUND 62 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	04/15/2021		30,000,000			20.480
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP	WOODLAND HILLS	CA	ALLIANT CAPITAL	03/31/2021		35,000,000			21.200
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP	WOODLAND HILLS	CA	Alliant Capital	12/21/2011			2,223,082		24.000
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD - ALIC	WOODLAND HILLS	CA	ALLIANT CAPITAL	08/01/2021		3,774,771			10.410
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIII	Boston	MA	BOSTON FINANCIAL	10/01/2010			1,046,282		16.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXIV	Boston	MA	BOSTON FINANCIAL	04/29/2011			1,037,555		10.000
000000-00-0	BF GARDEN CORPORATE TAX CREDIT FUND XXXV	Boston	MA	BOSTON FINANCIAL	12/22/2011			2,544,649		13.920
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL	10/18/2018			11,044,237		16.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL	03/16/2020			16,370,508		17.960
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL	10/29/2020			14,641,305		21.520
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON	MA	BOSTON FINANCIAL	03/15/2021		35,000,000			21.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012			1,877,981		24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017			14,537,050		27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018			13,396,161		22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA	01/03/2019			9,930,903		9.860
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA	01/06/2020			15,590,379		9.820
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA	06/21/2021		30,000,000			8.390
000000-00-0	ENTERPRISE HOUSING PARTNERS XX	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT	12/21/2010			1,585,059		18.680
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT	08/12/2011			1,332,840		25.000
000000-00-0	NATIONAL EQUITY FUND 2011 LP	Chicago	IL	NATIONAL EQUITY FUND	12/20/2011			3,543,453		19.780
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	Portland	OR	PNC TAX CREDIT CAPITAL	11/23/2010			629,555		11.720
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	Portland	OR	PNC TAX CREDIT CAPITAL	06/15/2011			727,377		12.980
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PORTLAND	OR	PNC TAX CREDIT CAPITAL	08/14/2017			9,284,815		21.980
000000-00-0	PNC LIHTC FUND 71 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/03/2019			13,359,987		21.660
000000-00-0	PNC LIHTC FUND 76 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/05/2020			16,014,035		22.040
000000-00-0	PNC LIHTC FUND 80 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/23/2021		35,027,295			23.610
000000-00-0	R4 HOUSING PARTNERS X LP	NEW YORK	NY	R4 CAPITAL	12/14/2018			13,544,096		22.720
000000-00-0	R4 HOUSING PARTNERS XII LP	NEW YORK	NY	R4 CAPITAL	12/18/2019			15,673,170		23.100
000000-00-0	R4 HOUSING PARTNERS XI LP	NEW YORK	NY	R4 CAPITAL	07/18/2019			14,519,480		17.460
000000-00-0	R4 HOUSING PARTNERS XIV LP	NEW YORK	NY	R4 CAPITAL	07/01/2020			16,245,698		13.740
000000-00-0	R4 HOUSING PARTNERS XVI LP	NEW YORK	NY	R4 CAPITAL	07/01/2021		35,000,000			10.970
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC	GREAT NECK	NY	REGIONS BANK	04/15/2019			10,557,847		24.800
000000-00-0	RAH CORPORATE PARTNERS FUND 56 LLC	GREAT NECK	NY	REGIONS BANK	04/24/2020			11,641,742		22.860
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC	GREAT NECK	NY	REGIONS BANK	08/11/2021		30,000,000			23.890
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	Cleveland	OH	RBC Capital Markets	11/04/2010			1,587,459		22.160
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	Cleveland	OH	RBC Capital Markets	08/15/2011			2,165,910		16.560
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets	10/25/2017			8,975,518		17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	10/12/2018			10,473,224		14.960
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011			1,387,053		23.800
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017			13,037,611		18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018			13,901,321		24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019			14,681,960		20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS	12/18/2019			13,978,359		24.400
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP	GREENWICH	CT	RICHMAN GROUP	10/31/2017			10,954,593		18.460
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	GREENWICH	CT	RICHMAN GROUP	11/29/2018			12,411,589		23.440
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	GREENWICH	CT	RICHMAN GROUP	06/30/2020			16,761,803		28.860
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP	GREENWICH	CT	RICHMAN GROUP	06/30/2021		35,000,000			17.370
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	Greenwich	CT	Richman Group	07/30/2010			2,951,594		20.520
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	Greenwich	CT	Richman Group	04/15/2011			4,109,261		23.580
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/23/2010			1,084,228		17.500

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2016			5,939,030		9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	05/17/2018			12,027,868		17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/28/2017			13,262,689		23.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/23/2021		30,000,000			18.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/09/2011			2,306,773		16.860
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			3,786,246		19.520
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & Associates	02/29/2012			1,770,675		24.980
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	IRVINE	CA	WNC & ASSOCIATES	03/29/2018			11,036,369		22.220
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	IRVINE	CA	WNC & ASSOCIATES	08/14/2019			10,350,150		18.580
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP	IRVINE	CA	WNC & ASSOCIATES	08/17/2020			11,978,848		17.320
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 50 LP	IRVINE	CA	WNC & ASSOCIATES	04/12/2021		30,000,000			17.050
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP	IRVINE	CA	WNC & ASSOCIATES	08/20/2021		25,000,000			18.730
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							353,802,066	448,907,004		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	WOODLAND HILLS	CA	ALLIANT CAPITAL	03/31/2021		4,087,003			21.200
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	BOSTON	MA	BOSTON FINANCIAL	10/18/2018			633,247		67.460
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL	03/16/2020			(84)		8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	BOSTON	MA	BOSTON FINANCIAL	03/16/2020			(9,922)		8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP NY STATE EASTERN GARDENS	BOSTON	MA	BOSTON FINANCIAL	09/30/2020			189,417		
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC	INDIANAPOLIS	IN	CREA	12/14/2018			(1,856)		100.000
000000-00-0	MONARCH MSS GA 2021 ASIC ICF, LLC	ATLANTA	GA	MONARCH PRIVATE CAPITAL	12/30/2021		8,009,950			100.000
000000-00-0	MONARCH MSS MO 2021 ICF 1, LLC	ATLANTA	GA	MONARCH PRIVATE CAPITAL	12/30/2021		2,349,980			43.500
000000-00-0	R4 ACC ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL	08/19/2021		931,980			1.010
000000-00-0	R4 PMGA ACQUISITION LLC STATE	NEW YORK	NY	R4 CAPITAL	07/01/2020			(398,000)		39.190
000000-00-0	R4 REGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL	07/01/2021		8,589,980			1.010
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	GREAT NECK	NY	REGIONS BANK	09/30/2021		3,542,429	29,633		23.890
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021		5,376,951			98.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	06/11/2021		10,324,186			100.000
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	CLEVELAND	OH	RBC CAPITAL MARKETS	03/12/2019			(3)		7.480
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC-STATE	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/23/2021		3,155,735			48.000
000000-00-0	SUGAR CREEK HOUSING TAX CREDIT FUND LLC	ST LOUIS	MO	SUGAR CREEK	12/15/2020			7,920,000		
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	IRVINE	CA	WNC & ASSOCIATES	08/20/2021		3,429,829			18.730
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							49,798,023	8,362,432		XXX
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019			12,781,495		0.080
4699999. Any Other Class of Assets - Unaffiliated								12,781,495		XXX
4899999. Total - Unaffiliated							1,071,885,388	3,497,293,291		XXX
4999999. Total - Affiliated							726,525,273	49,557,765		XXX
5099999 - Totals							1,798,410,661	3,546,851,056		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	12/17/2021	2,447,419							2,447,419	2,447,419				
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							2,447,419							2,447,419	2,447,419				
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020	10/07/2021	439,346							439,346	439,346				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							439,346							439,346	439,346				
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	01/15/2021	65,147							65,147	65,147				
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	10/29/2021	1,388,027							1,388,027	1,388,027				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	08/27/2021	1,316,037							1,316,037	1,316,037				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	11/18/2021	344,538							344,538	344,538				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	09/03/2021	2,516,503							2,516,503	2,516,503				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	10/12/2021	3,248,112							3,248,112	3,248,112				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	01/29/2021	56,115	(3,027)				(3,027)		53,088	53,088				
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	12/27/2021	34,036,293	(6,825,472)				(6,825,472)		27,210,821	27,210,821				57,327,551
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP	04/17/2020	10/29/2021	2,097,495							2,097,495	2,097,495				
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	12/28/2021	6,880,314							6,880,314	6,724,476	(155,838)		(155,838)	
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021	12/06/2021								1,488,301	1,488,301				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/28/2021	2,012,408							2,012,408	2,012,408				
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	12/30/2021	6,741,167							6,741,167	6,741,167				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	08/17/2021	3,399,741							3,399,741	3,399,741				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	11/10/2021	1,417,530							1,417,530	1,417,530				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	11/04/2021	540,108							540,108	540,108				
000000-00-0	ARSENAL IO CO-INVEST 2 LP	NEW YORK	NY	ARSENAL CAPITAL PARTNERS	09/19/2019	04/23/2021	29,855							29,855	29,855				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	12/22/2021	1,070,857							1,070,857	1,094,850	23,992		23,992	
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	11/16/2021								800,473	767,083	(33,390)		(33,390)	
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	12/31/2021	414	(599)				(599)	185						
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	12/23/2021	1,173,866							1,173,866	1,173,866				
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	12/09/2021	2,057,937							2,057,937	2,057,937				
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT	09/23/2020	12/28/2021	209,642							209,642	209,642				
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED	Mumbai	IND	SIGULER GUFF	06/30/2010	12/10/2021	200,000							200,000	200,000				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	11/24/2021	522,257							522,257	522,257				
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	09/29/2021	751,772							751,772	751,772				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	12/01/2021	11,584,813							11,584,813	11,584,813				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	12/31/2021	8,853,053							8,853,053	8,853,053				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	06/30/2021	7,965,937							7,965,937	7,965,937				
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	12/30/2021								1,177,040	1,177,040				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	12/24/2021	381,616							381,616	381,616				
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	11/05/2021	1,542,237							1,542,237	1,542,237				
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	01/16/2020	12/15/2021	371,314							371,314	371,314				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	12/07/2021	19,000,182							19,000,182	19,000,182				
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	09/17/2021	410,792							410,792	410,792				
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015	09/17/2021	826,294							826,294	826,294				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	12/15/2021	2,594,969							2,594,969	2,594,969				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	12/30/2021								12,122,927	12,122,927				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	12/30/2021	9,748,939							9,748,939	9,748,939				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	12/31/2021	37,034	(37,034)				(37,034)							
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	12/31/2021	18,521	2,646,698				2,646,698		2,665,219	2,665,219				(2,665,219)
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	12/28/2021	3,859,159							3,859,159	3,859,159				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	10/27/2021	15,589,657							15,589,657	15,589,657				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	10/05/2021	4,374,491							4,374,491	4,479,971	105,480		105,480	
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	04/14/2021	106,503							106,503	104,602	(1,901)		(1,901)	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	09/28/2021	3,846,196							3,846,196	3,846,196				
000000-00-0	COBIA HOLDINGS LLC	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/02/2019	03/31/2021	3,612,720							3,612,720	3,612,720				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/13/2021	1,603,160							1,603,160	1,603,160				
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020	12/09/2021	4,088,233							4,088,233	4,088,233				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	THE CARLYLE GROUP	02/20/2015	09/13/2021	7,052,206							7,052,206	7,052,206				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	THE CARLYLE GROUP	02/20/2015	12/27/2021	4,972,439							4,972,439	4,972,439				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/01/2017	07/26/2021													979
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	12/29/2021	4,397,181							4,397,181	4,397,181				
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS	10/23/2020	01/22/2021	216,247							216,247	216,247				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	09/17/2021	579,843							579,843	579,843				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	12/28/2021	2,102,757							2,102,757	2,102,757				
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	06/29/2021	11,804,019							11,804,019	11,804,019				
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP	11/02/2020	12/31/2021	22,807,290							22,807,290	27,169,321		4,362,030	4,362,030	
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	08/06/2021	13,126,961							13,126,961	13,126,961				
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	12/01/2021	2,134,458							2,134,458	2,134,458				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	10/27/2021	1,756,602							1,756,602	1,756,602				
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	12/28/2021								3,009,224	3,009,224				
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	12/28/2021								8,704,036	8,704,036				
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	04/16/2021	680							680	670	(10)		(10)	
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	12/01/2021	3,439,280							3,439,280	3,559,295	120,015		120,015	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	07/09/2021	427,599							427,599	121,080	(306,519)		(306,519)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	11/05/2021	9,725,982							9,725,982	10,412,742	686,760		686,760	
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	08/11/2021	27,987							27,987	27,987				
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	09/27/2021	432,854							432,854	432,854				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	12/09/2021	5,678,360							5,678,360	5,678,360				
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	05/20/2021	8,549,652							8,549,652	8,549,652				
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	12/31/2021	11,024,539							11,024,539	11,024,539				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	10/11/2005	12/06/2021	135,453							135,453	135,453				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	09/02/2021	186,021							186,021	186,021				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	09/29/2021	3,694,919							3,694,919	3,694,919				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	05/18/2021	96,711	(96,711)				(96,711)							91,554
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	GBR	FORTELUS CAPITAL MANAGEMENT	04/01/2013	06/02/2021	637,182	(294,711)				(294,711)		342,472	977,042		634,570	634,570	
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	09/30/2021	7,150,725							7,150,725	7,150,725				
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	07/09/2021	270,199							270,199	270,199				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	11/05/2021	10,739,513							10,739,513	10,739,513				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	12/17/2021	1,742,841							1,742,841	1,742,841				
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	06/30/2021	2,072,564							2,072,564	2,072,564				
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	12/13/2021	10,811,455							10,811,455	10,811,455				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	12/08/2021	174,306							174,306	174,306				
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR	11/01/2019	12/03/2021	10,946,860							10,946,860	10,946,860				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	12/29/2021	6,022,346							6,022,346	6,022,346				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	09/17/2021	926,068							926,068	926,068				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	12/03/2021	27,051,126							27,051,126	27,051,126				
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR	09/07/2021	12/30/2021								2,304,863	2,304,863				
BAS153-LL-4	GOLDENTREE SELECT PARTNERS LP	NEW YORK	NY	GOLDEN TREE CAPITAL PARTNERS LLC	11/02/2020	12/31/2021	4,135,338							4,135,338	5,448,999		1,313,661	1,313,661	
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	08/30/2021	3,755,470							3,755,470	3,755,470				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	08/10/2021	2,930,558							2,930,558	2,930,558				
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2021	12/17/2021								1,059,817	1,059,817				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	07/30/2021	337,470							337,470	337,470				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	12/23/2021	477,400							477,400	477,400				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/29/2021	196,819							196,819	196,819				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	11/12/2021	46,765							46,765	46,765				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	11/23/2021	4,973,867							4,973,867	4,973,867				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	12/30/2021	700,769							700,769	700,769				
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	11/15/2021	1,956,474							1,956,474	1,956,474				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	12/03/2021	32,264,223							32,264,223	32,264,223				
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	12/28/2021	5,355,419							5,355,419	5,355,419				
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS	12/04/2020	05/11/2021	1,537,833							1,537,833	1,538,784	950		950	
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	06/29/2021	140,622	1,871,381				1,871,381		2,012,003	2,012,003				(1,881,621)
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	12/20/2021	14,740,826	(7,832,525)				(7,832,525)		6,908,301	6,908,301				7,767,823
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/30/2021	76,142							76,142	76,142				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/08/2021	645,910							645,910	613,964	(31,946)		(31,946)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	12/23/2021								844,347	844,347				
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	08/20/2021	2,188,538							2,188,538	2,382,752	194,214		194,214	
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	12/29/2021	5,108,973							5,108,973	5,108,973				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	12/23/2021	324,796							324,796	324,796				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	10/28/2021	360,183							360,183	360,183				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	12/17/2021	376,849							376,849	376,849				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	12/31/2021	(3,361)	3,361				3,361							
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	12/31/2021	2,560	(2,560)				(2,560)							
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019	10/15/2021	45,900,454							45,900,454	45,900,454				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	06/01/2021	147,177							147,177	147,177				
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	04/20/2021	44,294							44,294	86,938	42,644		42,644	
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	05/13/2021	2,844,260							2,844,260	2,844,260				
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	07/27/2021	21,724							21,724	21,724				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	12/31/2021	(3,541)	3,541				3,541							
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/25/2020	08/12/2021	21,248,027							21,248,027	21,248,027				
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	12/22/2021	6,323,294							6,323,294	6,323,294				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	03/31/2021	277,500							277,500	277,500				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	11/10/2021	3,838,475							3,838,475	3,838,475				
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	12/17/2021								159,753	156,103	(3,650)		(3,650)	
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	10/19/2021	25,109,609							25,109,609	25,109,609				
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	12/17/2021	532,920							532,920	532,920				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	11/26/2021	20,784,527							20,784,527	20,784,527				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	11/19/2021	17,633,679							17,633,679	17,633,679				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	12/30/2021	2,199,886							2,199,886	2,199,886				
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	12/29/2021	771,004							771,004	771,004				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	07/14/2021	635,212							635,212	635,212				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	11/30/2021	325,842							325,842	466,912		141,071	141,071	
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	12/21/2021	2,220,131							2,220,131	2,220,131				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	12/22/2021	5,840,527							5,840,527	5,840,527				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	12/22/2021	3,074,244							3,074,244	3,074,244				
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	08/13/2021	57,615							57,615	57,615				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	01/28/2021	597,393							597,393	642,653	45,260		45,260	
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	10/28/2021	111							111	111				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	10/15/2021	12/20/2021								847,972	847,972				
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL	11/20/2018	10/31/2021	2,839,962							2,839,962	2,839,962				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	12/23/2021	10,235,116							10,235,116	10,235,116				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	10/25/2021	117,600							117,600	117,600				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	10/21/2021	45,162							45,162	45,162				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	08/20/2021	3,132,705							3,132,705	3,132,705				
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	05/21/2021	2,367	(2,367)				(2,367)							287,635
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	11/24/2021	1,582,954							1,582,954	1,582,954				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	12/17/2021	12,414,700							12,414,700	10,533,640	(1,881,059)		(1,881,059)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	07/15/2021	1,770,953							1,770,953	1,770,953				
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	07/09/2021	5,397,647							5,397,647	5,397,647				
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	11/09/2021	892,421							892,421	892,421				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	06/23/2021	49,416							49,416	49,416				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	12/07/2021	682,021							682,021	682,021				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	11/18/2021	1,888,637							1,888,637	1,888,637				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	12/27/2021	18,132,818							18,132,818	18,132,818				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	12/29/2021	2,746,453							2,746,453	2,746,453				
000000-00-0	PLATINUM EQUITY IMOLA CO-INVESTORS HOLDINGS LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	07/01/2021	09/30/2021								4,042,105	4,042,105				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	11/29/2021	1,192,974							1,192,974	1,192,974				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	12/02/2021	382,666							382,666	382,666				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	03/10/2021	59,187	(2,899,679)				(2,899,679)	9,092	(2,831,400)	(2,839,898)	(8,498)		(8,498)	2,894,018
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS	01/26/2021	12/15/2021								1,262,348	1,172,559	(89,789)		(89,789)	
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	12/31/2021	31,107,076							31,107,076	31,107,076				
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	05/10/2021	11/18/2021								1,452,975	1,426,836	(26,139)		(26,139)	
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	09/01/2020	07/02/2021	722,527							722,527	723,245	717		717	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	11/05/2021	3,617,346							3,617,346	3,617,346				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PGIM PRIVATE CAPITAL	04/28/2005	11/12/2021	841,711							841,711	841,711				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	12/30/2021	5,399,014							5,399,014	5,399,014				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	12/31/2021	4,457,571							4,457,571	4,457,571				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	03/26/2021	105,727							105,727	105,727				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	12/29/2021	622,536							622,536	622,536				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	12/28/2021	3,826,081							3,826,081	3,826,081				
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	02/25/2019	01/27/2021	1,874,924							1,874,924	1,874,924				
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	07/29/2021	13,902,323							13,902,323	14,344,609	442,286		442,286	
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020	12/31/2021	407,007							407,007	407,007				
000000-00-0	SPT CAPITAL INTERNATIONAL, LTD.	Stamford	CT	PWC CORPORATE FINANCE & RECOVERY	05/01/2013	01/26/2021	167,134							167,134	167,134				
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	11/29/2021	2,376,960							2,376,960	2,376,960				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	12/13/2021	2,552,195							2,552,195	2,552,195				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	07/19/2021	18,348							18,348	(18,767)	(37,115)		(37,115)	
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	05/29/2014	12/22/2021	5,610,495							5,610,495	5,610,495				
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	12/07/2021	4,232,828							4,232,828	4,232,828				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	12/17/2021	2,393,828							2,393,828	2,393,828				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	12/28/2021	10,319,051							10,319,051	10,319,051				
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	09/20/2021								1,550,487	1,550,487				
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	12/21/2021	20,829,201							20,829,201	20,829,201				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	10/29/2021	2,906,197							2,906,197	2,906,197				
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	10/04/2021	143,777							143,777	143,777				
BAS153-LM-2	SILVER POINT CAPITAL FUND LP	GREENWICH	CT	SILVER POINT CAPITAL LP	11/02/2020	12/31/2021	4,578,755							4,578,755	6,171,886		1,593,132	1,593,132	
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/29/2021	1,650,110	(334,436)				(334,436)		1,315,674	1,315,674				1,750,029
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	12/07/2021	148,838							148,838	148,838				
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	10/19/2021								8,912,746	8,912,746				
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	07/13/2021	4,212,537							4,212,537	4,212,537				
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	12/20/2021	4,663							4,663	4,663				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	10/19/2021	8,874,460							8,874,460	8,874,460				
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	10/20/2021	1,653,253							1,653,253	1,653,253				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	09/10/2021	332,811							332,811	332,811				
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	08/11/2021								453,262	453,262				
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	10/29/2021								19,967	19,967				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	05/20/2021	67,523							67,523	67,523				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	12/23/2021	1,910,366							1,910,366	1,910,366				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	12/16/2021	1,319,367							1,319,367	1,319,367				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	12/08/2021	499,335							499,335	499,335				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	07/16/2021	(12,650)							(12,650)	(2,617)	10,033		10,033	
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	07/01/2021	09/01/2021								1,215,933	1,215,933				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	12/22/2021	25,485							25,485	25,485				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	11/10/2021	569,383							569,383	569,383				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	10/22/2021	943,934							943,934	943,934				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	12/29/2021	7,293,692							7,293,692	7,293,692				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	12/30/2021	17,787,794							17,787,794	17,787,794				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/22/2021	292,374							292,374	292,374				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	12/31/2021	1,812	(1,812)				(1,812)							
1999999. Joint Venture Interests - Common Stock - Unaffiliated							842,615,448	(13,805,951)				(13,805,951)	9,277	880,247,349	887,388,307	(903,505)	8,044,463	7,140,958	65,572,749
000000-00-0	ALLSTATE FINANCE COMPANY	Dover	DE	Direct	05/01/2021	11/16/2021								590,000,000	590,000,000				
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014	04/06/2021	2,626,888							2,626,888	2,650,874	23,987		23,987	
2099999. Joint Venture Interests - Common Stock - Affiliated							2,626,888							592,626,888	592,650,874	23,987		23,987	
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	08/18/2021	18,517,954	(1,683,725)				(1,683,725)	70,773	16,905,002	17,055,587	150,585		150,585	3,256,882
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021	11/23/2021								10,431,393	10,431,393				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	02/26/2021	283,938							283,938	283,938				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	10/20/2021	364,316							364,316	364,316				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	12/02/2021	37,646							37,646	(5,057)	(42,703)		(42,703)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	11/29/2021	2,503,279							2,503,279	2,503,279				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	12/01/2021	628,746							628,746	628,746				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	12/28/2021	141,364							141,364	141,364				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	RENO	NV	DERMODY PROPERTIES	08/17/2020	10/15/2021	29,675,615							29,675,615	29,675,615				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PROPERTIES	07/13/2016	09/28/2021	247,608	(5,608,670)				(5,608,670)		(5,361,062)	(5,361,062)				5,619,433
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PROPERTIES	12/27/2018	12/22/2021	96,181,853							96,181,853	96,181,853				
000000-00-0	DEASIL LAND PARTNERS, LLC, MONTECRISTO	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	09/28/2021	251,335	(251,279)				(251,279)		56			(56)	(56)	
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	11/18/2021								671,873	671,873				
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	12/02/2021	4,842,115							4,842,115	4,842,115				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	10/29/2021	13,864,795	24,777				24,777		13,889,572	13,889,572				204,278
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	12/30/2021	25,774	(6,644,057)				(6,644,057)		(6,618,284)	(6,618,284)				7,774,849
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	12/15/2021	1,957,258							1,957,258	1,957,258				
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	01/27/2021	254,746							254,746	254,746				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	10/25/2021	69,717							69,717	69,717				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	06/30/2021	127,989							127,989	127,989				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/23/2021	1,625,743							1,625,743	1,625,743				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	07/30/2021	2,570,000							2,570,000	2,570,000				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	10/29/2021	1,957,550							1,957,550	1,957,550				
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021	10/29/2021								549,625	549,625				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	12/31/2021	6,679							6,679	6,679				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE	12/22/2011	02/04/2021	542,736							542,736	542,736				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	12/20/2021	1,683,500							1,683,500	1,683,500				
000000-00-0	PULLMAN CROSSINGS II	MINNEAPOLIS	MN	RYAN COMPANY	06/11/2020	03/31/2021	26,165							26,165	22,425		(3,740)	(3,740)	382,742
000000-00-0	PULLMAN QOZB II LLC	MINNEAPOLIS	MN	RYAN COMPANY	06/11/2020	03/31/2021	5							5	5				37,014
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	12/22/2021	277,142	8,392,937				8,392,937		8,670,079	8,670,079				(8,462,036)
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	12/22/2021	4,943,027							4,943,027	4,943,027				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	12/22/2021	268,985							268,985	268,985				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	07/20/2021	251,301							251,301	251,301				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	12/22/2021								2,984,185	2,984,185				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	12/31/2021								11,579,786	11,579,786				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	12/31/2021	23,607	(23,607)				(23,607)							
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	12/14/2021	10,152,670							10,152,670	10,152,670				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							194,305,158	(5,793,624)				(5,793,624)	70,773	214,799,169	214,903,255	107,881	(3,796)	104,086	8,813,162
000000-00-0	AP Timber LLC	Dover	DE	Direct	05/22/2012	06/30/2021	5,272,000							5,272,000	5,272,000				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	12/17/2021	13,762,679	1,078,231				1,078,231		14,840,909	14,840,909				6,052,350
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/29/2021	36,959,346							36,959,346	36,959,346				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/29/2021	36,959,346							36,959,346	36,959,346				
000000-00-0	CURRENT CREEK INVESTMENTS LLC	Dover	DE	Direct	04/29/2011	12/17/2021	14,956,236							14,956,236	14,956,236				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	12/31/2021		(241,077)				(241,077)							

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors	07/13/2017	09/14/2021	3,170,588	(2,635,027)				(2,635,027)		535,561	535,561				
000000-00-0	KING MILL DISTRIBUTION PARK, LLC	MCDONOUGH	GA	CBRE Global Investors	02/09/2015	03/31/2021													(852,867)
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019	04/26/2021	7,968,513							7,968,513	7,968,513				3,350,590
000000-00-0	THE ARROYO PARKWAY LLC	PASADENA	CA	Edgewood Realty Partners	04/25/2019	12/15/2021	1,340,676							1,340,676	1,340,676				
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company	04/05/2019	12/20/2021	87,986	(37,430)				(37,430)		50,556	50,556				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	10/26/2021	1,216,000							1,216,000	1,216,000				
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	12/20/2021	1,940,473							1,940,473	1,940,473				
2299999. Joint Venture Interests - Real Estate - Affiliated							123,633,844	(1,835,303)				(1,835,303)		122,039,618	122,039,618				8,550,074
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020	09/09/2021	1,247,961							1,247,961	1,247,961				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	12/29/2021	3,223,726							3,223,726	3,057,150	(166,575)		(166,575)	
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	08/09/2021	2,511,089							2,511,089	2,511,089				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	10/22/2021	46,270							46,270	46,270				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	12/22/2021	100,515							100,515	100,515				
000000-00-0	MPP FSG HOLDINGS LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	10/15/2021	22,058,007	3,338,877				3,338,877		25,396,884	25,396,884				69,995,568
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	12/03/2021	4,298,090							4,298,090	4,298,090				
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021	12/01/2021								843,070	843,070				
2599999. Joint Venture Interests - Other - Unaffiliated							33,485,657	3,338,877				3,338,877		37,667,604	37,501,029	(166,575)		(166,575)	69,995,568
000000-00-0	MASSACHUSETTS MUTUAL LIFE INSURANC	Springfield	MA	BARCLAYS	11/18/2021	12/17/2021			149			149		24,308,314	24,600,156		291,842	291,842	49,305
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS	New York	NY	JPMORGAN CHASE & CO.	05/07/2020	08/20/2021	8,988,184		122			122		8,988,306	9,310,755		322,449	322,449	188,247
2799999. Surplus Debentures, etc - Unaffiliated							8,988,184		271			271		33,296,620	33,910,911		614,292	614,292	237,552
000000-00-0	AIC COLLATERAL LOAN	Dover	DE	Direct	05/24/2017	04/20/2021	18,619,125							18,619,125	18,619,125				195,648
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	Direct	10/09/2020	11/08/2021	24,120,000							24,120,000	24,120,000				539,239
3099999. Collateral Loans - Affiliated							42,739,125							42,739,125	42,739,125				734,888
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA	04/11/2012	10/04/2021	15,186							15,186	15,186				
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA	12/22/2017	10/01/2021	16,553							16,553	16,553				
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA	06/27/2018	10/08/2021	1,617							1,617	1,617				
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	10/02/2017	12/16/2021	5,086							5,086	5,086				
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	07/27/2018	12/16/2021	7,031							7,031	7,031				
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019	12/16/2021	284							284	284				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							45,757							45,757	45,757				
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	12/07/2021	14,910,802							14,910,802	24,218,966		9,308,164	9,308,164	
4699999. Any Other Class of Assets - Unaffiliated							14,910,802							14,910,802	24,218,966		9,308,164	9,308,164	
4899999. Total - Unaffiliated							1,097,237,770	(16,260,698)	271			(16,260,427)	80,050	1,183,854,065	1,200,854,989	(962,199)	17,963,124	17,000,925	144,619,031
4999999. Total - Affiliated							168,999,856	(1,835,303)				(1,835,303)		757,405,630	757,429,617	23,987		23,987	9,284,961
5099999 - Totals							1,266,237,626	(18,096,001)	271			(18,095,731)	80,050	1,941,259,695	1,958,284,606	(938,212)	17,963,124	17,024,911	153,903,992

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-TA-6	TREASURY BOND				1.A	29,458,594	96.9530	29,085,930	30,000,000	29,460,510		1,916			1.750	1.860	FA	198,302		11/30/2021	08/15/2041
912810-TC-2	TREASURY BOND				1.A	51,238,281	101.1410	50,570,300	50,000,000	51,233,868		(4,414)			2.000	1.851	MN	129,834		11/30/2021	11/15/2041
912828-2A-7	TREASURY NOTE				1.A	25,741,236	101.1330	25,572,440	25,286,000	25,739,008		(8,484)			1.500	1.100	FA	143,264	42,057	11/05/2021	08/15/2026
912828-2D-1	TREASURY NOTE				1.A	5,500,621	101.1840	5,372,647	5,309,800	5,417,686		(64,856)			1.375	0.149	FA	24,807	73,010	09/21/2020	08/31/2023
912828-2U-3	TREASURY NOTE				1.A	4,088,277	102.5430	4,069,829	3,968,900	4,040,145		(26,210)			1.875	1.187	FA	25,285	74,417	02/26/2020	08/31/2024
912828-4F-4	TREASURY NOTE				1.A	3,867,811	105.0940	3,751,113	3,569,300	3,761,599		(58,111)			2.625	0.935	MS	23,938	93,694	02/28/2020	03/31/2025
912828-4F-4	TREASURY NOTE	0			1.A	1,083,633	105.0940	1,050,938	1,000,000	1,053,876		(16,281)			2.625	0.935	MS	6,707	26,250	02/28/2020	03/31/2025
912828-4M-9	TREASURY NOTE				1.A	11,957,261	105.9410	11,827,616	11,164,300	11,886,981		(52,425)			2.875	0.897	AO	54,973	33,474	11/03/2021	04/30/2025
912828-4R-8	TREASURY NOTE				1.A	1,256,531	106.0270	1,212,528	1,143,600	1,217,685		(21,267)			2.875	0.941	MN	2,890	32,879	02/28/2020	05/31/2025
912828-4Z-0	TREASURY NOTE				1.A	2,064,876	105.7930	1,939,080	1,832,900	2,000,541		(45,548)			2.750	0.239	FA	17,126	50,405	08/03/2020	08/31/2025
912828-5D-8	TREASURY NOTE				1.A	42,739	103.8130	41,006	39,500	41,371		(1,071)			2.875	0.154	MS	290	1,136	09/21/2020	09/30/2023
912828-5D-8	TREASURY NOTE	LS			1.A	3,654,765	103.8130	3,529,625	3,400,000	3,547,311		(84,270)			2.875	0.377	MS	24,975	97,750	09/21/2020	09/30/2023
912828-5J-5	TREASURY NOTE				1.A	350,174	106.9490	373,894	349,600	349,932		(81)			3.000	2.974	AO	1,796	10,488	11/27/2018	10/31/2025
912828-5K-2	TREASURY NOTE				1.A	10,444,010	103.9410	10,563,461	10,162,900	10,329,810		(91,118)			2.875	1.946	AO	50,042	292,183	09/21/2020	10/31/2023
912828-5P-1	TREASURY NOTE				1.A	5,786,620	104.0940	6,017,871	5,781,200	5,783,368		(1,088)			2.875	2.855	MN	14,612	166,210	12/03/2018	11/30/2023
912828-5U-0	TREASURY NOTE				1.A	7,544,469	103.7230	7,244,097	6,984,100	7,326,542		(171,035)			2.625	0.165	JD	506	183,333	09/21/2020	12/31/2023
912828-5Z-9	TREASURY NOTE				1.A	2,773,650	103.5780	2,665,582	2,573,500	2,697,780		(59,547)			2.500	0.175	JJ	26,924	64,338	09/21/2020	01/31/2024
912828-6A-3	TREASURY NOTE				1.A	3,900,697	105.7380	3,930,081	3,716,800	3,843,123		(30,048)			2.625	1.750	JJ	40,829	97,566	02/28/2020	01/31/2026
912828-6F-2	TREASURY NOTE				1.A	2,889,049	105.2620	2,718,173	2,582,300	2,812,705		(54,903)			2.500	0.338	FA	21,935	64,558	08/11/2020	02/28/2026
912828-6F-2	TREASURY NOTE	0			1.A	9,960,649	105.2620	9,683,234	9,199,200	9,858,668		(101,981)			2.500	0.747	FA	78,142	114,990	05/06/2021	02/28/2026
912828-6G-0	TREASURY NOTE				1.A	2,118,425	103.3910	2,204,288	2,132,000	2,125,925		2,704			2.375	2.511	FA	17,205	50,635	02/28/2019	02/29/2024
912828-6L-9	TREASURY NOTE	0			1.A	1,499,682	104.2770	1,418,588	1,360,400	1,468,876		(25,320)			2.250	0.355	MS	7,820	30,609	10/13/2020	03/31/2026
912828-6M-7	TREASURY NOTE				1.A	612,421	100.5970	599,155	595,600	597,884		(7,954)			2.250	0.902	AO	2,872	13,401	02/28/2020	04/15/2022
912828-6R-6	TREASURY NOTE				1.A	3,318,421	103.2700	3,191,441	3,090,400	3,238,211		(63,149)			2.250	0.191	AO	11,909	69,534	01/27/2021	04/30/2024
912828-6R-6	TREASURY NOTE	0			1.A	9,864,258	103.2700	9,552,429	9,250,000	9,689,982		(174,275)			2.250	0.202	AO	35,646	208,125	01/27/2021	04/30/2024
912828-6S-4	TREASURY NOTE				1.A	7,723,254	104.8710	7,436,515	7,091,100	7,616,764		(90,396)			2.375	0.635	AO	28,844	106,575	05/07/2021	04/30/2026
912828-6S-4	TREASURY NOTE	0			1.A	5,391,797	104.8710	5,243,555	5,000,000	5,341,872		(49,924)			2.375	0.766	AO	20,338	59,375	05/07/2021	04/30/2026
912828-6X-3	TREASURY NOTE				1.A	2,554,101	103.8670	2,484,400	2,391,900	2,507,525		(25,506)			2.125	1.002	MN	4,468	50,828	02/28/2020	05/31/2026
912828-7B-0	TREASURY NOTE	0			1.A	1,314,339	102.7970	1,243,329	1,209,500	1,291,755		(18,115)			1.875	0.350	JD	63	22,678	10/01/2020	06/30/2026
912828-B6-6	TREASURY NOTE				1.A	6,563,663	104.1520	6,280,280	6,029,900	6,358,375		(154,350)			2.750	0.177	FA	62,634	165,822	09/21/2020	02/15/2024
912828-D5-6	TREASURY NOTE				1.A	11,972,543	103.8320	11,450,593	11,028,000	11,649,240		(235,975)			2.375	0.219	FA	98,930	261,915	09/11/2020	08/15/2024
912828-G3-8	TREASURY NOTE				1.A	786,357	103.6720	797,444	769,200	778,523		(3,137)			2.250	1.815	MN	2,247	17,307	06/19/2019	11/15/2024
912828-G3-8	TREASURY NOTE	0			1.A	4,600,371	103.6720	4,665,236	4,500,000	4,554,540		(18,351)			2.250	1.815	MN	13,146	101,250	06/19/2019	11/15/2024
912828-J2-7	TREASURY NOTE				1.A	22,745,546	103.0000	22,566,270	21,909,000	22,696,464		(42,439)			2.000	0.830	FA	165,508	45,544	11/05/2021	02/15/2025
912828-K7-4	TREASURY NOTE				1.A	13,528,736	103.1330	13,062,491	12,665,700	13,255,693		(160,222)			2.000	0.694	FA	95,681	253,314	01/27/2021	08/15/2025
912828-K7-4	TREASURY NOTE	0			1.A	9,673,594	103.1330	9,281,952	9,000,000	9,537,217		(136,377)			2.000	0.341	FA	67,989	180,000	01/27/2021	08/15/2025
912828-M5-6	TREASURY NOTE				1.A	9,257,907	104.1560	8,842,341	8,489,500	9,041,746		(140,993)			2.250	0.547	MN	24,800	191,014	07/27/2020	11/15/2025
912828-N3-0	TREASURY NOTE				1.A	6,579,990	101.6600	6,460,093	6,354,600	6,434,543		(79,717)			2.125	0.854	JD	742	135,035	02/28/2020	12/31/2022
912828-P4-6	TREASURY NOTE				1.A	4,446,186	101.7190	4,346,343	4,272,900	4,404,836		(27,923)			1.625	0.860	FA	26,227	53,185	03/31/2021	02/15/2026
912828-Q2-9	TREASURY NOTE				1.A	1,359,704	101.2230	1,335,532	1,319,400	1,341,002		(17,323)			1.500	0.182	MS	5,056	19,791	12/02/2020	03/31/2023
912828-R3-6	TREASURY NOTE				1.A	3,443,653	101.6760	3,372,485	3,316,900	3,424,510		(13,989)			1.625	0.865	MN	8,379	33,430	11/02/2021	05/15/2026
912828-R3-6	TREASURY NOTE	SD			1.A	16,559,084	101.6760	15,708,911	15,450,000	16,310,208		(195,049)			1.625	0.340	MN	158,128	125,507	09/22/2020	05/15/2026
912828-R6-9	TREASURY NOTE				1.A	1,245,814	101.5080	1,236,771	1,218,400	1,230,436		(8,431)			1.625	0.919	MN	1,741	19,799	03/02/2020	05/31/2023
912828-S3-5	TREASURY NOTE				1.A	3,092,701	101.1880	3,083,891	3,047,700	3,068,124		(13,485)			1.375	0.923	JD	116	41,906	03/02/2020	06/30/2023
912828-T2-6	TREASURY NOTE				1.A	4,814,651	101.2110	4,699,829	4,643,600	4,742,441		(56,541)			1.375	0.153	MS	16,313	63,850	09/21/2020	09/30/2023
912828-W7-1	TREASURY NOTE				1.A	17,841,343	102.9220	17,646,783	17,145,800	17,750,629		(78,278)			2.125	0.541	MS	93,089	45,598	11/02/2021	03/31/2024
912828-WE-6	TREASURY NOTE				1.A	8,839,110	103.7770	8,443,425	8,136,100	8,508,556		(198,327)			2.750	0.294	MN	29,049	223,743	04/30/2020	11/15/2023
912828-WJ-5	TREASURY NOTE				1.A	13,039,656	103.8830	12,653,652	12,180,700	12,819,533		(199,305)			2.500	0.278	MN	39,537	304,518	05/06/2021	05/15/2024
912828-XB-1	TREASURY NOTE				1.A	20,544,340	103.5120	20,229,809	19,543,500	20,324,842		(128,726)			2.125	0.917	MN	53,920	309,049	11/03/2021	05/15/2025
912828-XT-2	TREASURY NOTE				1.A	9,849,902	102.7460	10,022,060	9,754,200	9,802,050		(19,247)			2.000	1.791	MN	17,150	195,084	06/27/2019	05/31/2024
912828-XW-5	TREASURY NOTE	SD			1.A	498,574	100.7580	503,789	500,000	499,850		297			1.750	1.811	JD	4,399	4,350	07/24/2017	06/30/2022
912828-XZ-8	TREASURY NOTE				1.A	3,980,938	105.7070	4,228,280	4,000,000	3,989,970		2,692			2.750	2.826	JD	304	110,000	07/09/2018	06/30/2025
912828-Y7-9	TREASURY NOTE				1.A	300,910	106.2700	318,596	299,800	300,415		(161)			2.875	2.814	JJ	3,607	8,609	02/19/2019	07/31/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-Y7-9	TREASURY NOTE	SD			1.A	1,631,189	106.2700	1,700,312	1,600,000	1,617,950		(4,730)			2.875	2.545	JJ	19,250	45,960	02/19/2019	07/31/2025
912828-Y8-7	TREASURY NOTE				1.A	6,104,245	102.2380	6,060,482	5,927,800	6,094,019		(10,226)			1.750	0.653	JJ	43,411		11/02/2021	07/31/2024
912828-Y9-5	TREASURY NOTE				1.A	2,404,206	102.8320	2,264,669	2,202,300	2,357,107		(33,482)			1.875	0.328	JJ	17,280	41,293	08/03/2020	07/31/2026
912828-YE-4	TREASURY NOTE				1.A	4,418,785	100.9180	4,389,731	4,349,800	4,414,839		(3,947)			1.250	0.682	FA	18,475		11/02/2021	08/31/2024
912828-YH-7	TREASURY NOTE				1.A	1,979,445	101.5780	1,965,536	1,935,000	1,976,988		(2,456)			1.500	0.700	MS	7,416		11/02/2021	09/30/2024
912828-YK-0	TREASURY NOTE				1.A	2,928,178	100.8050	2,962,852	2,939,200	2,936,214		3,753			1.375	1.506	AO	8,660	40,414	10/31/2019	10/15/2022
912828-YQ-7	TREASURY NOTE	O			1.A	792,271	101.6910	755,059	742,500	782,579		(8,182)			1.625	0.492	AO	2,066	12,066	10/23/2020	10/31/2026
912828-YV-6	TREASURY NOTE				1.A	8,585,897	101.5700	8,802,590	8,666,500	8,617,990		16,116			1.500	1.698	MN	11,428	129,998	12/31/2019	11/30/2024
912828-YZ-7	TREASURY NOTE				1.A		100.0000								1.625	0.000	JD	41		12/23/2019	12/31/2021
912828-Z5-2	TREASURY NOTE				1.A	5,185,656	101.1410	5,148,866	5,090,800	5,181,025		(4,631)			1.375	0.792	JJ	29,293		11/02/2021	01/31/2025
912828-ZC-7	TREASURY NOTE				1.A	2,067,672	100.3520	2,054,398	2,047,200	2,066,681		(991)			1.125	0.819	FA	7,825		11/02/2021	02/28/2025
912828-ZD-5	TREASURY NOTE				1.A	3,629,067	100.0390	3,604,609	3,603,200	3,615,368		(9,156)			0.500	0.218	MS	5,375	15,580	04/13/2021	03/15/2023
912828-ZD-5	TREASURY NOTE	O			1.A	4,026,094	100.0390	4,001,564	4,000,000	4,016,376		(9,718)			0.500	0.159	MS	5,967	10,000	04/13/2021	03/15/2023
912828-ZF-0	TREASURY NOTE				1.A	14,255,350	98.3400	14,058,658	14,296,000	14,262,595		7,246			0.500	0.573	MS	18,263	35,740	05/11/2021	03/31/2025
912828-ZL-7	TREASURY NOTE				1.A	34,461,289	97.7810	33,995,688	34,767,100	34,465,349		7,373			0.375	0.638	AO	22,330	55,377	11/02/2021	04/30/2025
912828-ZP-8	TREASURY NOTE				1.A	2,023,772	99.4260	2,013,174	2,024,800	2,024,267		388			0.125	0.144	MN	329	2,531	09/21/2020	05/15/2023
912828-ZU-7	TREASURY NOTE				1.A	2,418,164	99.5350	2,399,893	2,411,100	2,414,835		(2,565)			0.250	0.143	JD	282	6,028	09/11/2020	06/15/2023
912828-ZW-3	TREASURY NOTE				1.A	302,247	97.1520	293,594	302,200	302,235		(10)			0.250	0.247	JD	380	566	09/11/2020	06/30/2025
912828-ZW-3	TREASURY NOTE	O			1.A	7,501,172	97.1520	7,286,423	7,500,000	7,500,856		(244)			0.250	0.247	JD	9,427	14,055	09/11/2020	06/30/2025
912828-ZY-9	TREASURY NOTE				1.A	18,513,482	99.2770	18,444,730	18,579,000	18,520,366		6,651			0.125	0.331	JJ	10,728	4,474	11/03/2021	07/15/2023
91282C-AF-8	TREASURY NOTE				1.A	26,005,014	99.1840	25,889,796	26,102,900	26,013,110		8,096			0.125	0.338	FA	12,324		11/05/2021	08/15/2023
91282C-AG-6	TREASURY NOTE				1.A	5,299,808	99.9140	5,296,446	5,301,000	5,300,594		615			0.125	0.137	FA	2,251	6,626	09/21/2020	08/31/2022
91282C-AK-7	TREASURY NOTE				1.A	17,434,578	99.0860	17,346,176	17,506,200	17,442,264		7,506			0.125	0.340	MS	6,529	3,046	11/05/2021	09/15/2023
91282C-AM-3	TREASURY NOTE				1.A	29,002,322	96.8360	28,416,301	29,344,800	29,058,029		54,472			0.250	0.513	MS	18,744	54,612	05/06/2021	09/30/2025
91282C-AP-6	TREASURY NOTE				1.A	1,116,097	99.0000	1,107,315	1,118,500	1,117,044		813			0.125	0.198	AO	300	1,398	10/30/2020	10/15/2023
91282C-AT-8	TREASURY NOTE				1.A	7,568,161	96.6520	7,348,571	7,603,100	7,575,956		7,031			0.250	0.344	AO	3,255	19,008	11/30/2020	10/31/2025
91282C-AW-1	TREASURY NOTE				1.A	5,415,188	99.1760	5,355,493	5,400,000	5,409,932		(5,255)			0.250	0.151	MN	1,753	13,500	12/31/2020	11/15/2023
91282C-AX-9	TREASURY NOTE				1.A	68,163	99.7730	68,045	68,200	68,168		6			0.125	0.176	MN	7	43	11/02/2021	11/30/2022
91282C-AX-9	TREASURY NOTE	M			1.A	9,494,805	99.7730	9,478,473	9,500,000	9,495,586		782			0.125	0.176	MN	1,044	5,938	11/02/2021	11/30/2022
91282C-AZ-4	TREASURY NOTE				1.A	2,098,673	96.9810	2,043,767	2,107,400	2,100,284		1,611			0.375	0.462	MN	695	7,903	04/13/2021	11/30/2025
91282C-AZ-4	TREASURY NOTE	O			1.A	15,287,554	96.9810	15,031,978	15,500,000	15,316,585		29,031			0.375	0.682	MN	5,110	39,135	06/09/2021	11/30/2025
91282C-BA-8	TREASURY NOTE				1.A	7,742,025	98.8520	7,713,983	7,803,600	7,746,702		4,677			0.125	0.501	JD	456	4,877	11/02/2021	12/15/2023
91282C-BC-4	TREASURY NOTE				1.A	30,013,766	96.9300	29,679,486	30,619,600	30,061,562		47,795			0.375	0.839	JD	317	85,065	11/05/2021	12/31/2025
91282C-BE-0	TREASURY NOTE				1.A	3,799,960	98.7380	3,758,770	3,806,800	3,802,035		2,075			0.125	0.187	JJ	2,198	2,379	02/09/2021	01/15/2024
91282C-BG-5	TREASURY NOTE				1.A	9,060,006	99.6560	9,040,512	9,071,700	9,061,514		1,508			0.125	0.229	JJ	4,745		11/02/2021	01/31/2023
91282C-BH-3	TREASURY NOTE				1.A	3,838,110	96.7420	3,792,778	3,920,500	3,851,243		13,133			0.375	0.816	JJ	6,152	7,351	03/31/2021	01/31/2026
91282C-BM-2	TREASURY NOTE				1.A	17,353,245	98.6950	17,284,212	17,512,700	17,366,273		13,028			0.125	0.522	FA	8,269	1,570	11/03/2021	02/15/2024
91282C-BN-0	TREASURY NOTE				1.A	468,425,977	99.5900	468,072,060	470,000,000	468,469,467		43,490			0.125	0.407	FA	199,620		12/30/2021	02/28/2023
91282C-BQ-3	TREASURY NOTE				1.A	119,710	97.1600	117,467	120,900	119,868		158			0.500	0.709	FA	205	302	05/07/2021	02/28/2026
91282C-BQ-3	TREASURY NOTE	O			1.A	9,010,312	97.1600	8,870,435	9,129,700	9,027,088		16,776			0.500	0.775	FA	15,510	22,824	05/07/2021	02/28/2026
91282C-BT-7	TREASURY NOTE				1.A	3,905,645	98.1020	3,846,073	3,920,500	3,907,623		1,978			0.750	0.829	MS	7,513	14,702	04/30/2021	03/31/2026
91282C-BU-4	TREASURY NOTE				1.A	467,972,461	99.5390	467,833,770	470,000,000	468,021,116		48,655			0.125	0.465	MS	150,103		12/30/2021	03/31/2023
91282C-BV-2	TREASURY NOTE				1.A	3,003,633	98.9960	2,969,883	3,000,000	3,002,817		(816)			0.375	0.334	AO	2,411	5,625	04/30/2021	04/15/2024
91282C-BW-0	TREASURY NOTE				1.A	14,763,281	98.0200	14,702,925	15,000,000	14,771,544		8,262			0.750	1.111	AO	19,268		11/03/2021	04/30/2026
91282C-BW-0	TREASURY NOTE	O			1.A	7,989,571	98.0200	7,829,700	7,987,900	7,989,602		30			0.750	0.745	AO	10,261	29,955	08/31/2021	04/30/2026
91282C-BX-8	TREASURY NOTE				1.A	462,458,584	99.4650	462,485,459	464,974,000	462,475,457		16,873			0.125	0.531	AO	99,546	3,109	12/30/2021	04/30/2023
91282C-CC-3	TREASURY NOTE				1.A	29,726,043	98.6370	29,580,259	29,989,100	29,743,321		17,279			0.250	0.599	MN	9,734	37,486	11/03/2021	05/15/2024
91282C-CD-1	TREASURY NOTE				1.A	9,965,625	99.3790	9,937,890	10,000,000	9,969,095		3,470			0.125	0.345	MN	1,099	6,250	11/03/2021	05/31/2023
91282C-CF-6	TREASURY NOTE				1.A	3,492,025	97.9450	3,438,272	3,510,400	3,493,871		1,846			0.750	0.859	MN	2,315	13,164	06/30/2021	05/31/2026
91282C-CG-4	TREASURY NOTE				1.A	4,491,952	98.5270	4,435,502	4,501,800	4,493,373		1,421			0.250	0.327	JD	526	5,627	07/30/2021	06/15/2024
91282C-CJ-8	TREASURY NOTE				1.A	2,077,761	98.4140	2,026,445	2,059,100	2,076,215		(1,545)			0.875	0.687	JD	400	8,659	07/30/2021	06/30/2026
91282C-CJ-8	TREASURY NOTE	O			1.A	16,649,531	98.4140	16,238,327	16,500,000	16,637,148		(12,383)			0.875	0.687	JD	72,586		07/30/2021	06/30/2026
91282C-CL-3	TREASURY NOTE				1.A	4,988,126	98.7660	4,927,515	4,989,100	4,988,238		112			0.375	0.382	JJ	8,643		08/31/2021	07/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-CN-9	TREASURY NOTE				1.A	19,910,156	99.2150	19,842,960	20,000,000	19,918,398		8,242			0.125	0.384	JJ	10,462		11/02/2021	07/31/2023
91282C-CP-4	TREASURY NOTE				1.A	13,383,777	97.2380	13,318,049	13,696,300	13,394,144		10,367			0.625	1.120	JJ	35,823		11/03/2021	07/31/2026
91282C-CT-6	TREASURY NOTE				1.A	20,933,202	98.6800	20,826,153	21,104,800	20,943,000		9,798			0.375	0.670	FA	29,894		11/02/2021	08/15/2024
91282C-CT-6	TREASURY NOTE	O			1.A	1,983,750	98.6800	1,973,594	2,000,000	1,984,678		928			0.375	0.670	FA	2,833		11/02/2021	08/15/2024
91282C-CU-3	TREASURY NOTE				1.A FE	9,482,029	99.1210	9,447,034	9,530,800	9,486,374		4,345			0.125	0.407	FA	4,048		11/02/2021	08/31/2023
91282C-CW-9	TREASURY NOTE				1.A FE	3,462,813	97.7620	3,421,660	3,500,000	3,464,693		1,881			0.750	0.972	FA	8,919		09/30/2021	08/31/2026
91282C-CX-7	TREASURY NOTE				1.A FE	7,257,527	98.5860	7,220,333	7,323,900	7,261,269		3,742			0.375	0.695	MS	8,194		11/02/2021	09/15/2024
91282C-CY-5	TREASURY NOTE				1.A FE	74,273,438	98.8240	74,118,150	75,000,000	74,289,718		16,281			1.250	1.398	MS	239,526		11/02/2021	09/30/2028
91282C-CZ-2	TREASURY NOTE				1.A FE	3,681,796	98.2150	3,662,430	3,729,000	3,683,333		1,537			0.875	1.141	MS	8,336		11/02/2021	09/30/2026
91282C-DA-6	TREASURY NOTE				1.A FE	32,669,395	99.2970	32,540,686	32,771,100	32,677,973		8,578			0.250	0.414	MS	20,932		11/03/2021	09/30/2023
91282C-DA-6	TREASURY NOTE	LS			1.A FE	18,940,156	99.2970	18,866,411	19,000,000	18,945,185		5,028			0.250	0.416	MS	12,136		11/03/2021	09/30/2023
91282C-DB-4	TREASURY NOTE				1.A FE	4,200,014	99.1880	4,176,984	4,211,200	4,200,623		609			0.625	0.716	AO	5,640		11/02/2021	10/15/2024
91282C-DB-4	TREASURY NOTE	M			1.A FE	37,900,430	99.1880	37,691,250	38,000,000	37,905,855		5,425			0.625	0.715	AO	50,893		11/02/2021	10/15/2024
91282C-DD-0	TREASURY NOTE				1.A FE	7,242,849	99.4100	7,211,117	7,253,900	7,243,750		901			0.375	0.452	AO	4,659		11/02/2021	10/31/2023
91282C-DG-3	TREASURY NOTE				1.A FE	55,087,420	99.3360	54,862,224	55,229,000	55,091,134		3,715			1.125	1.178	AO	106,415		11/16/2021	10/31/2026
91282C-DH-1	TREASURY NOTE				1.A FE	11,759,898	99.4380	11,733,625	11,800,000	11,761,545		1,647			0.750	0.865	MN	11,490		11/16/2021	11/15/2024
91282C-DH-1	TREASURY NOTE	M			1.A FE	23,619,457	99.4380	23,566,688	23,700,000	23,622,765		3,308			0.750	0.865	MN	23,078		11/16/2021	11/15/2024
91282C-DM-0	TREASURY NOTE				1.A FE	99,641	99.6170	99,617	100,000	99,652		11			0.500	0.684	MN	44		12/09/2021	11/30/2023
91282C-DM-0	TREASURY NOTE	M			1.A FE	99,882,813	99.6170	99,617,200	100,000,000	99,887,789		4,976			0.500	0.559	MN	43,956		11/30/2021	11/30/2023
91282C-DN-8	TREASURY NOTE				1.A FE	60,058,594	100.1090	60,065,640	60,000,000	60,058,594					1.000	0.966	JD	31,319		12/30/2021	12/15/2024
91282C-DQ-1	TREASURY NOTE				1.A FE	29,961,328	99.8910	29,967,180	30,000,000	29,961,328					1.250	1.277	JD	3,108		12/30/2021	12/31/2026
91282C-DR-9	TREASURY NOTE				1.A	230,032,813	100.0200	230,044,850	230,000,000	230,032,796		(16)			0.750	0.743	JD	8,494		12/30/2021	12/31/2023
912810-ET-1	U S TREAS BDS				1.A	191,103	120.4810	204,817	170,000	174,584		(1,282)			7.625	6.707	FA	4,896	12,875	09/18/1995	02/15/2025
912810-ET-1	U S TREAS BDS	SD			1.A	202,344	120.4810	216,865	180,000	184,854		(1,357)			7.625	6.707	FA	5,184	13,632	09/18/1995	02/15/2025
912828-TY-6	US TREASURY N/B				1.A	4,956,101	101.0700	4,838,842	4,787,600	4,845,470		(66,364)			1.625	0.234	MN	10,101	77,799	04/30/2020	11/15/2022
912828-UN-8	US TREASURY N/B				1.A	11,713,410	101.7270	11,368,761	11,175,800	11,400,801		(200,064)			2.000	0.203	FA	84,426	223,516	07/28/2020	02/15/2023
912828-VB-3	US TREASURY N/B				1.A	3,312,335	101.6480	3,278,567	3,225,400	3,262,887		(27,076)			1.750	0.895	MN	7,328	56,445	02/28/2020	05/15/2023
912828-VS-6	US TREASURY N/B				1.A	3,146,162	102.9920	3,032,193	2,944,100	3,056,522		(69,170)			2.500	0.143	FA	27,801	73,603	09/11/2020	08/15/2023
938782-FY-0	WASHINGTON D C MET AREA TRAN A				1.D FE	1,281,825	111.2970	1,279,916	1,150,000	1,280,385		(1,439)			5.000	0.435	JJ	28,750		12/21/2021	07/01/2024
912828-YG-9	WI TREASURY NOTE				1.A	1,989,969	101.6990	2,020,153	1,986,400	1,988,894		(502)			1.625	1.597	MS	8,247	32,279	10/31/2019	09/30/2026
91282C-BR-1	WI TREASURY NOTE				1.A	25,016,099	98.8050	24,876,059	25,177,000	25,027,865		11,766			0.250	0.521	MS	18,778	6,471	11/02/2021	03/15/2024
746388-AA-5	PURPLE CHEN 2011 LLC				1.A	837,478	101.4840	849,902	837,478	837,478					2.735	2.690	FMAN	3,818	20,538	10/25/2011	08/01/2023
938782-FZ-7	WASHINGTON D C MET AREA TRAN A				1.D FE	1,155,940	115.4350	1,154,350	1,000,000	1,154,725		(1,215)			5.000	0.532	JJ	25,000		12/21/2021	07/01/2025
938782-GF-0	WASHINGTON D C MET AREA TRAN A			1	1.D FE	2,065,087	121.1350	2,168,317	1,790,000	1,975,025		(30,555)			5.000	2.950	JJ	44,750	89,500	11/29/2018	07/01/2031
938782-GG-8	WASHINGTON D C MET AREA TRAN A			1	1.D FE	3,446,400	121.0460	3,631,380	3,000,000	3,300,502		(49,527)			5.000	3.010	JJ	75,000	150,000	11/29/2018	07/01/2032
938782-GH-6	WASHINGTON D C MET AREA TRAN A			1	1.D FE	3,088,665	120.9020	3,264,354	2,700,000	2,961,855		(43,073)			5.000	3.070	JJ	67,500	135,000	11/29/2018	07/01/2033
938782-GK-9	WASHINGTON D C MET AREA TRAN A			1	1.D FE	2,737,427	120.6800	2,914,422	2,415,000	2,632,869		(35,687)			5.000	3.200	JJ	60,375	120,750	11/29/2018	07/01/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,067,395,439	XXX	3,053,369,638	3,057,202,478	3,062,244,721		(3,408,637)			XXX	XXX	XXX	4,059,305	6,866,756	XXX	XXX
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677			2	1.A	46,448	104.9520	45,834	43,671	44,749		(380)			4.000	1.936	MON	146	1,627	10/07/2011	07/15/2024
36241L-KS-4	GOVT NATL MTG ASSOC I #783005			2	1.A	57,929	101.7700	54,942	53,986	56,422		(631)			5.000	2.207	MON	225	2,461	10/07/2011	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759			2	1.A	10,730	103.5250	10,447	10,091	10,423		(77)			4.000	1.964	MON	34	385	10/07/2011	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911			2	1.A	51,528	105.2170	50,989	48,461	50,018		(308)			4.000	2.131	MON	162	1,856	10/07/2011	01/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						166,634	XXX	162,212	156,210	161,612		(1,395)			XXX	XXX	XXX	566	6,330	XXX	XXX
0599999. Total - U.S. Government Bonds						3,067,562,073	XXX	3,053,531,850	3,057,358,687	3,062,406,333		(3,410,032)			XXX	XXX	XXX	4,059,870	6,873,086	XXX	XXX
62878U-2D-3	NBN CO LTD		D	1	1.E FE	12,949,430	98.1140	12,754,794	13,000,000	12,951,554		2,124			1.625	1.703	JJ	48,705		09/28/2021	01/08/2027
87164K-AG-9	SYNGENTA FINANCE NV		D	1	2.B FE	13,485,000	107.3860	14,481,043	13,485,000	13,485,000					4.892	4.892	AO	122,775	659,686	04/17/2018	04/24/2025
87164K-AG-9	SYNGENTA FINANCE NV	LS	D	1	2.B FE	15,000	107.3860	16,108	15,000	15,000					4.892	4.892	AO	137	734	04/17/2018	04/24/2025
87164K-AH-7	SYNGENTA FINANCE NV		D	1	2.B FE	4,250,000	103.3750	4,393,438	4,250,000	4,250,000					4.441	4.441	AO	35,127	188,743	04/17/2018	04/24/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						30,699,430	XXX	31,645,382	30,750,000	30,701,554		2,124			XXX	XXX	XXX	206,743	849,163	XXX	XXX
1099999. Total - All Other Government Bonds						30,699,430	XXX	31,645,382	30,750,000	30,701,554		2,124			XXX	XXX	XXX	206,743	849,163	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
005158-WL-0	ADA & CANYON CNTYS IDAHO JT SC				1.B FE	609,751	112.3160	589,659	525,000	563,106		(13,522)			5.000	2.220	MS	7,729	26,250	05/31/2018	09/15/2024
005158-WW-6	ADA & CANYON CNTYS IDAHO JT SC			1	1.A FE	1,821,033	124.0420	1,891,641	1,525,000	1,722,260		(28,810)			5.000	2.720	MS	22,451	76,250	05/31/2018	09/15/2031
005176-JZ-6	ADA & CANYON CNTYS IDAHO JT SC				1.B FE	1,035,351	112.6690	1,014,021	900,000	963,297		(16,292)			4.000	2.020	MS	10,600	36,000	05/18/2017	09/15/2025
005482-2W-3	ADAMS & ARAPAHOE CNTYS COLO JT				1.C FE	1,082,538	113.3130	1,019,817	900,000	971,593		(23,530)			5.000	2.170	JD	3,750	45,000	01/11/2017	12/01/2024
006449-HE-5	ADAMS 12 FIVE STAR SCHS COLO				1.C FE	3,198,152	105.0440	2,983,250	2,840,000	2,927,842		(89,995)			5.500	2.210	JD	6,942	156,200	11/29/2018	12/15/2022
005626-SN-7	ADAMS CNTY COLO SCH DIST NO 1			1	1.C FE	324,925	129.2190	323,048	250,000	309,608		(6,958)			5.000	1.760	JD	1,042	12,500	09/27/2019	12/01/2032
006395-AX-5	ADAMS ST UNIV COLO INSTL ENTER			1	1.C FE	2,063,035	125.3260	2,124,276	1,695,000	1,974,943		(34,134)			5.000	2.530	MN	10,829	84,750	04/24/2019	05/15/2034
006395-BA-4	ADAMS ST UNIV COLO INSTL ENTER			1	1.C FE	544,745	116.7180	583,590	500,000	534,210		(4,096)			4.000	2.960	MN	2,556	20,000	04/24/2019	05/15/2037
006395-BD-8	ADAMS ST UNIV COLO INSTL ENTER			1	1.C FE	1,342,800	115.7130	1,446,413	1,250,000	1,321,093		(8,451)			4.000	3.130	MN	6,389	50,000	04/24/2019	05/15/2042
018033-GZ-7	ALLEN PARK MICH PUB SCH DIST			1	1.C FE	2,635,755	117.1600	2,477,934	2,115,000	2,343,013		(56,602)			5.000	2.060	MN	17,625	105,750	07/15/2016	05/01/2026
022447-G2-6	ALVIN TEX INDPT SCH DIST				1.A FE	216,087	114.0110	193,819	170,000	187,697		(5,488)			5.000	1.570	FA	3,211	8,500	08/04/2016	02/15/2025
032879-SW-9	ANCHOR BAY MICH SCH DIST				1.C FE	832,544	110.5540	751,767	680,000	725,945		(19,045)			5.000	2.020	MN	5,667	34,000	01/14/2016	05/01/2024
032879-SX-7	ANCHOR BAY MICH SCH DIST				1.C FE	338,404	112.6830	309,878	275,000	296,899		(7,428)			5.000	2.090	MN	2,292	13,750	01/14/2016	11/01/2024
038699-TN-4	ARAPAHOE CNTY COLO SCH DIST NO				1.C FE	1,758,629	104.3870	1,644,095	1,575,000	1,619,868		(48,108)			5.000	1.850	JD	6,563	78,750	01/11/2019	12/01/2022
038699-TQ-7	ARAPAHOE CNTY COLO SCH DIST NO				1.C FE	1,577,475	113.2190	1,528,457	1,350,000	1,466,569		(38,483)			5.000	1.940	JD	5,625	67,500	01/11/2019	12/01/2024
038699-TR-5	ARAPAHOE CNTY COLO SCH DIST NO				1.C FE	581,615	117.2800	574,672	490,000	543,931		(13,091)			5.000	2.060	JD	2,042	24,500	01/11/2019	12/01/2025
038699-TY-0	ARAPAHOE CNTY COLO SCH DIST NO			1	1.C FE	1,941,499	130.2940	2,019,557	1,550,000	1,834,990		(37,182)			5.500	2.580	JD	7,104	85,250	01/11/2019	12/01/2032
038699-TZ-7	ARAPAHOE CNTY COLO SCH DIST NO			1	1.C FE	1,560,788	130.2010	1,627,513	1,250,000	1,476,358		(29,485)			5.500	2.620	JD	5,729	68,750	01/11/2019	12/01/2033
038699-UA-0	ARAPAHOE CNTY COLO SCH DIST NO			1	1.C FE	695,929	130.1390	728,778	560,000	659,082		(12,875)			5.500	2.680	JD	2,567	30,800	01/11/2019	12/01/2034
054375-SZ-4	AVONDALE MICH SCH DIST				1.B FE	226,376	103.9210	207,842	200,000	204,094		(4,806)			5.000	2.501	MN	1,667	10,000	01/25/2017	11/01/2022
054375-TA-8	AVONDALE MICH SCH DIST				1.B FE	682,398	108.3670	650,202	600,000	624,071		(12,637)			5.000	2.740	MN	5,000	30,000	01/25/2017	11/01/2023
081005-KU-3	BELTON MO SCH DIST NO 124			1	1.B FE	741,675	130.0890	728,498	560,000	717,045		(18,063)			5.000	2.671	MS	9,333	28,933	07/31/2020	03/01/2038
083023-PH-8	BENTON CNTY WASH SCH DIST NO 4				1.A FE	775,177	117.2800	738,864	630,000	700,096		(17,027)			5.000	2.030	JD	2,625	31,500	05/18/2017	12/01/2025
083023-PJ-4	BENTON CNTY WASH SCH DIST NO 4				1.A FE	588,767	120.8910	574,232	475,000	536,890		(11,798)			5.000	2.190	JD	1,979	23,750	05/18/2017	12/01/2026
105295-LQ-0	BRANDON SCH DIST MICH				1.C FE	2,375,480	110.5790	2,371,920	2,145,000	2,372,781		(2,699)			5.000	0.421	MN	17,875		12/21/2021	05/01/2024
124511-MA-1	BYRON CENTER MICH PUB SCHS				1.C FE	127,413	114.6960	120,431	105,000	114,964		(2,861)			5.000	2.040	MN	875	5,250	05/25/2017	05/01/2025
124511-MB-9	BYRON CENTER MICH PUB SCHS				1.C FE	140,224	118.3210	136,069	115,000	127,985		(2,822)			5.000	2.250	MN	958	5,750	05/25/2017	05/01/2026
124511-PG-5	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,163,868	120.2250	1,178,205	980,000	1,137,899		(17,331)			4.000	2.552	MN	6,533	39,200	06/11/2020	05/01/2036
124511-PH-3	BYRON CENTER MICH PUB SCHS			1	1.C FE	928,420	119.9680	941,749	785,000	908,207		(13,491)			4.000	2.648	MN	5,233	31,400	06/11/2020	05/01/2037
124511-PJ-9	BYRON CENTER MICH PUB SCHS			1	1.C FE	695,474	119.7650	706,614	590,000	680,635		(9,906)			4.000	2.728	MN	3,933	23,600	06/11/2020	05/01/2038
124511-PK-6	BYRON CENTER MICH PUB SCHS			1	1.C FE	404,992	119.5400	412,413	345,000	396,570		(5,623)			4.000	2.805	MN	2,300	13,800	06/11/2020	05/01/2039
124511-PL-4	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,012,059	119.2640	1,031,634	865,000	991,448		(13,761)			4.000	2.870	MN	5,767	34,600	06/11/2020	05/01/2040
124511-PM-2	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,679,242	118.9220	1,712,477	1,440,000	1,645,769		(22,351)			4.000	2.929	MN	9,600	57,600	06/11/2020	05/01/2041
124511-PN-0	BYRON CENTER MICH PUB SCHS			1	1.C FE	1,179,714	118.5590	1,203,374	1,015,000	1,156,708		(15,364)			4.000	2.983	MN	6,767	40,600	06/11/2020	05/01/2042
13063D-RD-2	CALIFORNIA (STATE OF)				1.C FE	30,198,600	104.4630	31,338,900	30,000,000	30,143,305		(28,267)			2.375	2.268	AO	178,125	712,500	01/07/2020	10/01/2026
13063D-LW-6	CALIFORNIA ST			1	1.C FE	1,087,948	126.6850	1,171,836	925,000	1,047,292		(14,917)			5.000	2.960	AO	11,563	46,250	03/07/2019	04/01/2038
13063D-LX-4	CALIFORNIA ST			1	1.C FE	3,315,372	109.6040	3,277,160	2,990,000	3,140,414		(64,037)			5.000	2.680	AO	37,375	149,500	03/07/2019	04/01/2038
13063D-RA-8	CALIFORNIA ST			1	1.C FE	2,857,264	119.2150	2,920,768	2,450,000	2,771,927		(37,790)			4.000	2.150	AO	24,500	98,000	09/06/2019	10/01/2039
13063D-VC-9	CALIFORNIA ST			1	1.C FE	2,771,712	120.0170	2,880,408	2,400,000	2,713,581		(34,626)			4.000	2.838	MS	32,000	96,000	04/17/2020	03/01/2037
13063D-VD-7	CALIFORNIA ST			1	1.C FE	4,454,602	119.5620	4,627,049	3,870,000	4,363,332		(54,374)			4.000	2.909	MS	51,600	154,800	04/17/2020	03/01/2038
13063D-VE-5	CALIFORNIA ST			1	1.C FE	1,143,470	119.1550	1,191,550	1,000,000	1,121,146		(13,303)			4.000	3.033	MS	13,333	40,000	04/17/2020	03/01/2040
13063D-XA-1	CALIFORNIA ST			1	1.C FE	906,210	122.0140	915,105	750,000	887,554		(14,281)			4.000	2.432	MN	5,000	34,333	09/03/2020	11/01/2036
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS				1.C FE	1,124,591	115.9970	1,101,972	950,000	1,029,204		(20,852)			5.000	2.550	FA	19,792	47,500	03/08/2017	08/01/2025
151537-JS-7	CENTER LINE MICH PUB SCHS				1.C FE	357,042	122.0110	366,033	300,000	348,339		(5,306)			4.000	1.900	MN	2,000	12,000	04/16/2020	05/01/2030
151537-JW-8	CENTER LINE MICH PUB SCHS			1	1.C FE	1,086,349	120.4900	1,132,606	940,000	1,064,351		(13,425)			4.000	2.695	MN	6,267	37,600	04/16/2020	05/01/2035
151537-JX-6	CENTER LINE MICH PUB SCHS			1	1.C FE	869,554	119.9680	911,757	760,000	853,171		(10,001)			4.000	2.894	MN	5,067	30,400	04/16/2020	05/01/2037
151537-JY-4	CENTER LINE MICH PUB SCHS			1	1.C FE	619,403	119.5400	651,493	545,000	608,315		(6,771)			4.000	3.030	MN	3,633	21,800	04/16/2020	05/01/2039
151537-KA-4	CENTER LINE MICH PUB SCHS			1	1.C FE	719,533	118.6100	759,104	640,000	707,746		(7,200)			4.000	3.219	MN	4,267	25,600	04/16/2020	05/01/2043
151537-KB-2	CENTER LINE MICH PUB SCHS			1	1.C FE	918,064	118.1000	968,420	820,000	903,562		(8,860)			4.000	3.285	MN	5,467	32,800	04/16/2020	05/01/2045
160879-MF-6	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	560,925	123.7660	556,947	450,000	552,024		(8,901)			4.000	1.749	MN	3,000	12,750	01/20/2021	05/01/2033
160879-MG-4	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	496,024	123.5300	494,120	400,000	488,341		(7,683)			4.000	1.932	MN	2,667	11,333	01/20/2021	05/01/2034
160879-MH-2	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	432,152	123.2880	431,508	350,000	425,594		(6,558)			4.000	2.083	MN	2,333	9,917	01/20/2021	05/01/2035
160879-MJ-8	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	356,836	122.9890	356,668	290,000	351,511		(5,325)			4.000	2.208	MN	1,933	8,217	01/20/2021	05/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
160879-MK-5	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	919,680	122.6980	920,235	750,000	906,187		(13,493)			4.000	2.318	MN	5,000	21,250	01/20/2021	05/01/2037
160879-ML-3	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	1,374,784	122.4690	1,377,776	1,125,000	1,354,958		(19,825)			4.000	2.415	MN	7,500	31,875	01/20/2021	05/01/2038
160879-MN-9	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	716,048	122.0010	719,806	590,000	706,081		(9,966)			4.000	2.582	MN	3,933	16,717	01/20/2021	05/01/2040
160879-MP-4	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	714,207	121.7120	718,101	590,000	704,400		(9,807)			4.000	2.648	MN	3,933	16,717	01/20/2021	05/01/2041
160879-MQ-2	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	1,380,196	120.9000	1,390,350	1,150,000	1,362,107		(18,088)			4.000	2.785	MN	7,667	32,583	01/20/2021	05/01/2044
160879-MS-8	CHARLOTTE MICH PUB SCH DIST			1	1.B FE	1,489,950	119.9700	1,499,625	1,250,000	1,471,167		(18,783)			4.000	2.988	MN	8,333	35,417	01/20/2021	05/01/2050
163192-FA-0	CHELAN CNTY WA SD 228 CASCADE				1.A FE	716,962	117.0680	655,581	560,000	627,923		(16,601)			5.000	1.780	JD	2,333	28,000	05/06/2016	12/01/2025
170016-YF-0	CHIPPEWA VALLEY MICH SCHS				1.C FE	9,902,530	110.7020	8,928,116	8,065,000	8,611,826		(226,709)			5.000	2.010	MN	67,208	403,250	01/05/2016	05/01/2024
170016-ZZ-5	CHIPPEWA VALLEY MICH SCHS				1.B FE	2,080,490	106.2070	1,943,588	1,830,000	1,897,173		(49,137)			5.000	2.190	MN	15,250	91,500	02/22/2018	05/01/2023
179093-KB-4	CLACKAMAS CNTY ORE SCH DIST NO			1	1.B FE	797,123	124.6330	847,504	680,000	763,087		(11,541)			5.000	2.910	JD	1,511	34,000	12/06/2018	06/15/2033
179093-KC-2	CLACKAMAS CNTY ORE SCH DIST NO			1	1.B FE	787,610	124.4590	840,098	675,000	754,952		(11,080)			5.000	2.970	JD	1,500	33,750	12/06/2018	06/15/2034
179162-GV-8	CLACKAMAS CNTY ORE SCH DIST NO			1	1.B FE	663,293	124.6330	704,176	565,000	634,746		(9,695)			5.000	2.890	JD	1,256	28,250	12/12/2018	06/15/2033
181211-EX-7	CLARK CNTY WASH SCH DIST NO 10			1	1.A FE	1,102,436	124.4210	1,101,126	885,000	1,101,528		(908)			5.000	1.047	JD	3,688		12/21/2021	12/01/2031
181211-EY-5	CLARK CNTY WASH SCH DIST NO 10			1	1.A FE	1,243,720	124.2240	1,242,240	1,000,000	1,242,703		(1,017)			5.000	1.075	JD	4,167		12/21/2021	12/01/2032
181211-FA-6	CLARK CNTY WASH SCH DIST NO 10			1	1.A FE	1,167,100	123.8750	1,238,750	1,000,000	1,113,462		(15,788)			5.000	3.040	JD	4,167	50,000	06/19/2018	12/01/2034
181342-GZ-3	CLARK CNTY WASH SCH DIST NO 12				1.A FE	401,996	117.0680	386,324	330,000	364,751		(8,410)			5.000	2.180	JD	1,375	16,500	05/04/2017	12/01/2025
182252-UR-5	CLARKSTON MICH CMNTY SCHS				1.B FE	2,991,600	110.5790	2,764,475	2,500,000	2,648,927		(61,389)			5.000	2.360	MN	20,833	125,000	12/04/2015	05/01/2024
182252-US-3	CLARKSTON MICH CMNTY SCHS				1.B FE	2,613,114	114.7680	2,490,466	2,170,000	2,341,696		(48,796)			5.000	2.510	MN	18,083	108,500	12/04/2015	05/01/2025
182810-CA-7	CLATSOP CNTY ORE SCH DIST NO 0			1	1.B FE	2,440,830	127.4870	2,607,109	2,045,000	2,341,338		(35,232)			5.000	2.830	JD	4,544	102,250	01/24/2019	06/15/2033
182810-CF-6	CLATSOP CNTY ORE SCH DIST NO 0			1	1.B FE	1,064,448	127.0960	1,143,864	900,000	1,023,291		(14,589)			5.000	2.940	JD	2,000	45,000	01/24/2019	06/15/2035
182810-CK-5	CLATSOP CNTY ORE SCH DIST NO 0				1.B FE	214,192	101.7100	203,420	200,000	201,977		(4,285)			4.000	1.811	JD	356	8,000	01/24/2019	06/15/2022
182810-CL-3	CLATSOP CNTY ORE SCH DIST NO 0				1.B FE	119,706	105.4020	115,942	110,000	113,332		(2,237)			4.000	1.880	JD	196	4,400	01/24/2019	06/15/2023
182810-CN-9	CLATSOP CNTY ORE SCH DIST NO 0				1.B FE	470,228	115.3680	461,472	400,000	439,306		(10,870)			5.000	2.040	JD	889	20,000	01/24/2019	06/15/2025
182855-ET-9	CLATSOP CNTY ORE SCH DIST NO 3				1.B FE	587,245	115.4420	577,210	500,000	548,957		(13,536)			5.000	2.050	JD	1,111	25,000	01/31/2019	06/15/2025
196580-DR-5	COLORADO SCH MINES INSTL ENTER			1	1.C FE	195,654	125.0490	200,078	160,000	182,248		(3,453)			5.000	2.460	JD	667	8,000	12/14/2017	12/01/2028
196580-DT-1	COLORADO SCH MINES INSTL ENTER			1	1.C FE	181,218	124.2950	186,443	150,000	169,534		(3,016)			5.000	2.610	JD	625	7,500	12/14/2017	12/01/2030
196707-WZ-2	COLORADO ST BRD GOVERNORS UNIV				1.C FE	798,755	109.8340	746,871	680,000	723,179		(19,317)			5.000	1.990	MS	11,333	34,000	12/12/2017	03/01/2024
196707-XD-0	COLORADO ST BRD GOVERNORS UNIV				1.C FE	312,956	121.5350	309,914	255,000	289,017		(6,142)			5.000	2.250	MS	4,250	12,750	12/12/2017	03/01/2027
196707-XE-8	COLORADO ST BRD GOVERNORS UNIV				1.C FE	123,492	124.7650	124,765	100,000	114,880		(2,214)			5.000	2.390	MS	1,667	5,000	12/12/2017	03/01/2028
20772X-AY-5	CONNECTICUT ST			1	1.D FE	3,112,154	123.9290	3,445,226	2,780,000	3,002,125		(30,990)			5.000	3.570	AO	29,344	139,000	03/29/2018	04/15/2031
20772X-BA-6	CONNECTICUT ST			1	1.D FE	4,581,143	123.6980	5,102,543	4,125,000	4,430,543		(42,472)			5.000	3.670	AO	43,542	206,250	03/29/2018	04/15/2033
20772X-BB-4	CONNECTICUT ST			1	1.D FE	6,088,775	123.6730	6,802,015	5,500,000	5,894,645		(54,776)			5.000	3.710	AO	58,056	275,000	03/29/2018	04/15/2034
20772X-BP-3	CONNECTICUT ST				1.D FE	1,985,760	114.6230	2,005,903	1,750,000	1,879,227		(37,142)			5.000	2.641	AO	18,472	87,500	01/17/2019	04/15/2025
20772X-CD-9	CONNECTICUT ST				1.D FE	1,248,829	106.8000	1,201,500	1,125,000	1,162,824		(25,169)			5.000	2.630	JD	2,500	56,250	06/06/2018	06/15/2023
20772X-CR-8	CONNECTICUT ST			1	1.D FE	2,419,804	124.3820	2,674,213	2,150,000	2,334,887		(25,115)			5.000	3.500	JD	4,778	107,500	06/06/2018	06/15/2032
20772X-CS-6	CONNECTICUT ST			1	1.D FE	1,401,263	124.2810	1,553,513	1,250,000	1,353,736		(14,065)			5.000	3.550	JD	2,778	62,500	06/06/2018	06/15/2033
20772X-CT-4	CONNECTICUT ST			1	1.D FE	1,118,330	124.2470	1,242,470	1,000,000	1,081,189		(10,996)			5.000	3.580	JD	2,222	50,000	06/06/2018	06/15/2034
20772X-JU-4	CONNECTICUT ST				1.D FE	1,830,276	100.9960	1,817,928	1,800,000	1,807,460		(14,737)			2.500	1.664	JJ	22,500	47,500	05/29/2020	07/01/2022
20772X-JV-2	CONNECTICUT ST				1.D FE	1,358,060	101.6770	1,372,640	1,350,000	1,354,012		(2,615)			2.000	1.798	JJ	13,500	28,500	05/29/2020	07/01/2023
20772X-JW-0	CONNECTICUT ST				1.D FE	2,250,000	101.9210	2,293,223	2,250,000	2,250,000					1.998	1.998	JJ	22,478	47,453	05/29/2020	07/01/2024
20772X-JX-8	CONNECTICUT ST				1.D FE	2,500,000	102.1590	2,553,975	2,500,000	2,500,000					2.098	2.098	JJ	26,225	55,364	05/29/2020	07/01/2025
20772X-JY-6	CONNECTICUT ST				1.D FE	4,500,000	103.0740	4,638,330	4,500,000	4,500,000					2.350	2.350	JJ	52,875	111,625	05/29/2020	07/01/2026
20772X-KA-6	CONNECTICUT ST				1.D FE	1,500,000	103.9160	1,558,740	1,500,000	1,500,000					2.547	2.547	JJ	19,103	40,328	05/29/2020	07/01/2028
20772X-KB-4	CONNECTICUT ST				1.D FE	1,000,000	104.6400	1,046,400	1,000,000	1,000,000					2.627	2.627	JJ	13,135	27,729	05/29/2020	07/01/2029
20772X-KC-2	CONNECTICUT ST				1.D FE	1,250,000	104.8270	1,310,338	1,250,000	1,250,000					2.677	2.677	JJ	16,731	35,322	05/29/2020	07/01/2030
20772X-KV-0	CONNECTICUT ST			1	1.D FE	1,185,290	121.1360	1,211,360	1,000,000	1,159,244		(17,258)			4.000	2.224	JD	3,333	40,000	06/12/2020	06/01/2032
20772X-KW-8	CONNECTICUT ST			1	1.D FE	879,353	120.9180	906,885	750,000	861,272		(11,984)			4.000	2.437	JD	2,500	30,000	06/12/2020	06/01/2033
20772X-KX-6	CONNECTICUT ST			1	1.D FE	1,170,510	120.6140	1,206,140	1,000,000	1,146,697		(15,785)			4.000	2.539	JD	3,333	40,000	06/12/2020	06/01/2034
20772X-KZ-1	CONNECTICUT ST			1	1.D FE	876,420	120.4070	903,053	750,000	858,779		(11,694)			4.000	2.628	JD	2,500	30,000	06/12/2020	06/01/2035
20772X-LA-5	CONNECTICUT ST			1	1.D FE	1,001,608	120.1530	1,033,316	860,000	981,882		(13,077)			4.000	2.720	JD	2,867	34,400	06/12/2020	06/01/2036
20772X-LB-3	CONNECTICUT ST			1	1.D FE	1,043,829	119.8940	1,079,046	900,000	1,023,837		(13,255)			4.000	2.808	JD	3,000	36,000	06/12/2020	06/01/2037
20772X-LC-1	CONNECTICUT ST			1	1.D FE	866,963	119.6890	897,668	750,000	850,733		(10,762)			4.000	2.880	JD	2,500	30,000	06/12/2020	06/01/2038
20772X-LD-9	CONNECTICUT ST			1	1.D FE	230,420	119.4620	238,924	200,000	226,206		(2,794)			4.000	2.946	JD	667	8,000	06/12/2020	06/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20772K-LE-7	CONNECTICUT ST			1	1.D FE	498,632	127.8520	511,408	400,000	484,934		(9,082)			5.000	3.302	JD	1,667	20,000	06/12/2020	06/01/2040
20772K-NW-5	CONNECTICUT ST				1.D FE	4,000,000	98.2610	3,930,440	4,000,000	4,000,000					0.923	0.923	JD	3,077	18,152	05/20/2021	06/01/2025
20772K-NX-3	CONNECTICUT ST				1.D FE	5,600,000	97.8650	5,480,440	5,600,000	5,600,000					1.123	1.123	JD	5,241	30,920	05/20/2021	06/01/2026
216876-LG-5	COOPERSVILLE AREA MICH PUB SCH				1.B FE	834,158	114.7680	774,684	675,000	736,091		(17,490)			5.000	2.170	MN	5,625	33,750	01/15/2016	05/01/2025
216876-LH-3	COOPERSVILLE AREA MICH PUB SCH				1.B FE	429,553	118.6510	409,346	345,000	383,201		(8,292)			5.000	2.300	MN	2,875	17,250	01/15/2016	05/01/2026
223883-FL-8	COWLITZ CNTY WASH SCH DIST NO			1	1.A FE	2,583,959	117.8990	2,859,051	2,425,000	2,532,395		(14,838)			4.000	3.230	JD	8,083	97,000	04/27/2018	12/01/2031
223883-FM-6	COWLITZ CNTY WASH SCH DIST NO			1	1.A FE	1,389,639	117.7090	1,547,873	1,315,000	1,365,509		(6,952)			4.000	3.330	JD	4,383	52,600	04/27/2018	12/01/2032
227183-DL-1	CROOK CNTY ORE SCH DIST				1.B FE	1,430,000	101.8690	1,456,727	1,430,000	1,430,000					1.928	1.928	JD	1,225	27,570	04/24/2020	06/15/2026
227183-DM-9	CROOK CNTY ORE SCH DIST				1.B FE	525,000	102.8120	539,763	525,000	525,000					2.028	2.028	JD	473	10,647	04/24/2020	06/15/2027
227183-DN-7	CROOK CNTY ORE SCH DIST				1.B FE	1,555,000	102.8200	1,598,851	1,555,000	1,555,000					2.072	2.072	JD	1,432	32,220	04/24/2020	06/15/2028
227183-DX-5	CROOK CNTY ORE SCH DIST			1	1.B FE	385,000	103.5110	398,517	385,000	385,000					2.862	2.862	JD	490	11,019	04/24/2020	06/15/2037
232769-DF-3	CYPRESS-FAIRBANKS TEX INDPT SC				1.A FE	293,946	105.3530	279,185	265,000	272,877		(6,854)			5.000	2.300	FA	5,006	13,250	10/18/2018	02/15/2023
232769-DH-9	CYPRESS-FAIRBANKS TEX INDPT SC				1.A FE	169,121	109.7510	164,627	150,000	157,987		(3,626)			5.000	2.410	FA	2,833	7,500	10/18/2018	02/15/2024
232769-DJ-5	CYPRESS-FAIRBANKS TEX INDPT SC				1.A FE	570,880	113.9110	569,555	500,000	536,683		(11,153)			5.000	2.540	FA	9,444	25,000	10/18/2018	02/15/2025
239163-JN-9	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,568,931	122.0130	2,586,676	2,120,000	2,506,356		(42,910)			4.000	1.978	MN	14,133	84,800	06/17/2020	05/01/2032
239163-JP-4	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,645,449	121.6150	2,681,611	2,205,000	2,584,369		(41,896)			4.000	2.200	MN	14,700	88,200	06/17/2020	05/01/2033
239163-JQ-2	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,612,254	121.2290	2,654,915	2,190,000	2,553,872		(40,052)			4.000	2.355	MN	14,600	87,600	06/17/2020	05/01/2034
239163-JR-0	DAVISON MICH CMNTY SCH DIST			1	1.B FE	1,417,162	120.8390	1,444,026	1,195,000	1,386,538		(21,013)			4.000	2.490	MN	7,967	47,800	06/17/2020	05/01/2035
239163-JT-6	DAVISON MICH CMNTY SCH DIST			1	1.B FE	341,646	119.7950	347,406	290,000	334,551		(4,869)			4.000	2.677	MN	1,933	11,600	06/17/2020	05/01/2037
239163-JU-3	DAVISON MICH CMNTY SCH DIST			1	1.B FE	1,585,170	119.1610	1,608,674	1,350,000	1,552,918		(22,136)			4.000	2.755	MN	9,000	54,000	06/17/2020	05/01/2038
239163-JX-7	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,358,138	117.6420	2,394,015	2,035,000	2,314,124		(30,219)			4.000	2.971	MN	13,567	81,400	06/17/2020	05/01/2041
239163-JY-5	DAVISON MICH CMNTY SCH DIST			1	1.B FE	2,496,787	117.3670	2,535,127	2,160,000	2,450,974		(31,457)			4.000	3.019	MN	14,400	86,400	06/17/2020	05/01/2042
239163-JZ-2	DAVISON MICH CMNTY SCH DIST			1	1.B FE	1,781,493	117.1640	1,810,184	1,545,000	1,749,364		(22,062)			4.000	3.062	MN	10,300	61,800	06/17/2020	05/01/2043
239163-KA-5	DAVISON MICH CMNTY SCH DIST			1	1.B FE	770,647	117.0170	784,014	670,000	756,991		(9,378)			4.000	3.103	MN	4,467	26,800	06/17/2020	05/01/2044
249002-FR-2	DENTON TEX INDPT SCH DIST			1	1.A FE	5,930,682	122.6420	6,248,610	5,095,000	5,646,268		(89,052)			5.000	2.900	FA	96,239	254,750	08/15/2018	08/15/2032
249002-FS-0	DENTON TEX INDPT SCH DIST			1	1.A FE	4,401,289	122.5590	4,651,114	3,795,000	4,195,248		(64,549)			5.000	2.950	FA	71,683	189,750	08/15/2018	08/15/2033
250343-KC-3	DESCHUTES & JEFFERSON CNTYS OR			1	1.B FE	1,600,000	95.0740	1,521,184	1,600,000	1,600,000					1.825	1.825	JD	1,298	29,200	08/07/2020	06/15/2033
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT				1.B FE	989,832	115.4420	923,536	800,000	887,371		(24,330)			5.000	1.730	JD	1,778	40,000	08/23/2017	06/15/2025
25476F-XS-2	DISTRICT COLUMBIA			1	1.B FE	3,158,580	117.9740	3,539,220	3,000,000	3,119,189		(14,199)			4.000	3.380	AO	25,333	120,000	02/14/2019	10/15/2039
259507-CA-7	DOUGLAS CNTY ORE SCH DIST NO 116			1	1.B FE	147,708	74.8660	172,192	230,000	157,772		4,348			0.000	2.798	N/A			08/09/2019	06/15/2035
259507-CB-5	DOUGLAS CNTY ORE SCH DIST NO 116			1	1.B FE	269,852	72.3930	314,910	435,000	288,505		8,062			0.000	2.837	N/A			08/09/2019	06/15/2036
266381-LG-5	DURAND MICH AREA SCHS			1	1.C FE	584,990	119.7040	598,520	500,000	575,985		(8,297)			4.000	2.650	MN	3,333	18,389	10/30/2020	05/01/2036
266381-LJ-9	DURAND MICH AREA SCHS			1	1.C FE	1,441,600	118.4910	1,481,138	1,250,000	1,421,454		(18,562)			4.000	2.938	MN	8,333	45,972	10/30/2020	05/01/2040
266381-LK-6	DURAND MICH AREA SCHS			1	1.C FE	4,608,344	117.5900	4,774,154	4,060,000	4,551,177		(52,675)			4.000	3.155	MN	27,067	149,318	10/30/2020	05/01/2045
283371-PT-3	EL PASO CNTY COLO SCH DIST NO			1	1.C FE	2,776,314	125.9120	2,958,932	2,350,000	2,661,923		(40,226)			5.000	2.870	JD	9,792	117,500	01/16/2019	12/01/2035
283371-PU-0	EL PASO CNTY COLO SCH DIST NO			1	1.C FE	3,051,149	125.7550	3,263,342	2,595,000	2,929,018		(42,972)			5.000	2.930	JD	10,813	129,750	01/16/2019	12/01/2036
283461-E8-0	EL PASO CNTY COLO SCH DIST NO				1.B FE	117,749	104.5710	104,571	100,000	103,008		(3,093)			5.000	1.810	JD	222	5,000	01/13/2017	12/15/2022
283461-F2-2	EL PASO CNTY COLO SCH DIST NO				1.B FE	495,711	113.4470	465,133	410,000	443,773		(10,962)			5.000	2.110	JD	911	20,500	01/13/2017	12/15/2024
311315-VE-2	FARMINGTON MINN INDPT SCH DIST				1.C FE	10,266,556	105.0270	8,932,546	8,505,000	8,788,144		(256,395)			5.000	1.880	FA	177,188	425,250	11/24/2015	02/01/2023
346843-NE-1	FORT BEND TEX INDPT SCH DIST			1	1.A FE	1,599,930	116.2790	1,744,185	1,500,000	1,564,400		(10,313)			4.000	3.160	FA	22,667	60,000	05/02/2018	08/15/2032
346843-NF-8	FORT BEND TEX INDPT SCH DIST			1	1.A FE	1,590,075	116.1400	1,742,100	1,500,000	1,558,124		(9,284)			4.000	3.240	FA	22,667	60,000	05/02/2018	08/15/2033
346843-NG-6	FORT BEND TEX INDPT SCH DIST			1	1.A FE	2,637,875	115.9860	2,899,650	2,500,000	2,589,056		(14,195)			4.000	3.301	FA	37,778	100,000	05/02/2018	08/15/2034
349460-6R-1	FORT WORTH TEX INDPT SCH DIST			1	1.A FE	436,309	120.5290	451,984	375,000	412,598		(6,720)			5.000	2.880	FA	7,083	18,750	04/12/2018	02/15/2034
349545-2Q-5	FORT ZUMWALT MO SCH DIST			1	1.B FE	335,453	114.9760	362,174	315,000	327,666		(2,224)			4.000	3.150	MS	4,200	12,600	04/17/2018	03/01/2035
351280-PD-8	FOWLERVILLE MICH CMNTY SCHS SC				1.C FE	308,379	104.8310	298,768	285,000	292,572		(5,553)			4.000	1.971	MN	1,900	11,400	01/11/2019	05/01/2023
351280-PE-6	FOWLERVILLE MICH CMNTY SCHS SC				1.C FE	286,413	110.4560	276,140	250,000	266,714		(6,925)			5.000	2.050	MN	2,083	12,500	01/11/2019	05/01/2024
351280-PL-0	FOWLERVILLE MICH CMNTY SCHS SC			1	1.C FE	1,402,888	119.0980	1,536,364	1,290,000	1,374,306		(10,136)			4.000	3.000	MN	8,600	51,600	01/11/2019	05/01/2032
351280-PN-6	FOWLERVILLE MICH CMNTY SCHS SC			1	1.C FE	510,041	117.6940	576,701	490,000	505,068		(1,772)			4.000	3.521	MN	3,267	19,600	01/11/2019	05/01/2037
357334-KR-1	FREMONT MICH PUB SCHS DIST			1	1.C FE	2,271,788	124.3730	2,431,492	1,955,000	2,181,317		(32,020)			5.000	2.980	MN	16,292	97,750	12/11/2018	05/01/2032
357334-KS-9	FREMONT MICH PUB SCHS DIST			1	1.C FE	2,354,068	123.9230	2,521,833	2,035,000	2,263,126		(32,204)			5.000	3.040	MN	16,958	101,750	12/11/2018	05/01/2033
365136-NR-7	GARDEN CITY MICH SCH DIST			1	1.C FE	519,880	127.3350	522,074	410,000	504,324		(10,309)			5.000	2.967	MN	3,417	20,500	06/05/2020	05/01/2037
365136-NS-5	GARDEN CITY MICH SCH DIST			1	1.C FE	537,162	127.3040	541,042	425,000	521,310		(10,506)			5.000	3.069	MN	3,542	21,250	06/05/2020	05/01/2038
365136-NT-3	GARDEN CITY MICH SCH DIST			1	1.C FE	434,645	128.0600	441,807	345,000	421,997		(8,383)			5.000	3.160	MN	2,875	17,250	06/05/2020	05/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
365136-NU-0	GARDEN CITY MICH SCH DIST			1	1.C FE	565,106	127.4120	573,354	450,000	548,893		(10,747)			5.000	3.242	MN	3,750	22,500	06/05/2020	05/01/2040
365136-NV-8	GARDEN CITY MICH SCH DIST			1	1.C FE	1,777,760	118.6100	1,850,316	1,560,000	1,747,469		(20,095)			4.000	3.139	MN	10,400	62,400	06/05/2020	05/01/2043
380302-HW-2	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	544,640	120.9540	544,293	450,000	544,404		(235)			4.000	1.574	MN	3,000		12/22/2021	05/01/2039
380302-HX-0	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	451,219	120.2660	450,998	375,000	451,030		(189)			4.000	1.647	MN	2,500		12/22/2021	05/01/2041
380302-HY-8	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	418,184	119.4410	418,044	350,000	418,015		(168)			4.000	1.736	MN	2,333		12/22/2021	05/01/2043
380302-HZ-5	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	1,353,545	118.7220	1,353,431	1,140,000	1,353,020		(525)			4.000	1.814	MN	7,600		12/22/2021	05/01/2046
380302-JA-8	GODFREY-LEE MICH PUB SCH DIST			1	1.C FE	1,476,888	118.1710	1,477,138	1,250,000	1,476,332		(556)			4.000	1.876	MN	8,333		12/22/2021	05/01/2050
385064-RZ-5	GRANBURY TEX INDPT SCH DIST				1.A FE	173,965	102.7000	164,320	160,000	163,902		(6,649)			5.000	0.800	FA	3,333	8,000	06/04/2020	08/01/2022
385064-SA-9	GRANBURY TEX INDPT SCH DIST				1.A FE	158,978	98.8890	163,167	165,000	161,912		1,941			0.000	1.207	N/A			06/04/2020	08/01/2023
385064-SB-7	GRANBURY TEX INDPT SCH DIST				1.A FE	273,563	96.9610	281,187	290,000	279,556		3,966			0.000	1.430	N/A			06/04/2020	08/01/2024
385064-SF-8	GRANBURY TEX INDPT SCH DIST				1.A FE	415,736	88.3390	437,278	495,000	429,573		9,175			0.000	2.161	N/A			06/04/2020	08/01/2028
387460-NK-0	GRANITE SCH DIST UTAH SALT LAK				1.A FE	337,645	119.2500	327,938	275,000	309,086		(7,301)			5.000	2.050	JD	1,146	13,750	11/22/2017	06/01/2026
387460-NY-0	GRANITE SCH DIST UTAH SALT LAK				1.A FE	492,350	101.9900	438,557	430,000	436,025		(14,306)			5.000	1.610	JD	1,792	21,500	11/22/2017	06/01/2022
387460-NZ-7	GRANITE SCH DIST UTAH SALT LAK				1.A FE	754,605	106.7280	688,396	645,000	674,477		(20,385)			5.000	1.720	JD	2,688	32,250	11/22/2017	06/01/2023
387460-PA-0	GRANITE SCH DIST UTAH SALT LAK				1.A FE	1,191,350	111.1690	1,111,690	1,000,000	1,074,348		(29,819)			5.000	1.840	JD	4,167	50,000	11/22/2017	06/01/2024
387460-PB-8	GRANITE SCH DIST UTAH SALT LAK				1.A FE	484,516	115.3590	461,436	400,000	440,269		(11,293)			5.000	1.940	JD	1,667	20,000	11/22/2017	06/01/2025
391554-CC-4	GREATER ALBANY SCH DIST NO 8J				1.B FE	1,240,410	119.3470	1,193,470	1,000,000	1,125,897		(26,734)			5.000	2.030	JD	2,222	50,000	07/14/2017	06/15/2026
402748-LP-0	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	877,455	125.1230	938,423	750,000	837,742		(12,423)			5.000	2.960	MN	6,250	37,500	08/16/2018	05/01/2031
402748-LQ-8	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	268,456	124.7200	286,856	230,000	256,486		(3,746)			5.000	2.990	MN	1,917	11,500	08/16/2018	05/01/2032
402748-LR-6	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	215,092	124.4070	230,153	185,000	205,741		(2,928)			5.000	3.040	MN	1,542	9,250	08/16/2018	05/01/2033
402748-LS-4	GULL LAKE MICH CMNTY SCH DIST			1	1.B FE	809,424	124.2420	869,694	700,000	775,499		(10,630)			5.000	3.110	MN	5,833	35,000	08/16/2018	05/01/2034
402892-DK-6	GUNNISON WATERSHED COLO SCH DI				1.B FE	1,170,000	98.9040	1,157,177	1,170,000	1,170,000					1.107	1.107	JD	1,079	8,383	03/12/2021	12/01/2026
402892-DL-4	GUNNISON WATERSHED COLO SCH DI				1.B FE	630,000	99.2950	625,559	630,000	630,000					1.399	1.399	JD	734	5,704	03/12/2021	12/01/2027
402892-DM-2	GUNNISON WATERSHED COLO SCH DI				1.B FE	900,000	99.7290	897,561	900,000	900,000					1.549	1.549	JD	1,162	9,023	03/12/2021	12/01/2028
402892-DP-5	GUNNISON WATERSHED COLO SCH DI				1.B FE	990,000	100.8080	997,999	990,000	990,000					1.930	1.930	JD	1,592	12,366	03/12/2021	12/01/2030
402892-DQ-3	GUNNISON WATERSHED COLO SCH DI				1.B FE	630,000	101.3880	638,744	630,000	630,000					1.990	1.990	JD	1,045	8,114	03/12/2021	12/01/2031
402892-DR-1	GUNNISON WATERSHED COLO SCH DI			1	1.B FE	900,000	101.8890	917,001	900,000	900,000					2.080	2.080	JD	1,560	12,116	03/12/2021	12/01/2032
412707-HC-8	HARLANDALE TEX INDPT SCH DIST				1.A FE	1,184,966	113.7770	1,183,281	1,040,000	1,183,699		(1,267)			5.000	0.532	FA	19,644		12/21/2021	02/15/2025
415306-GV-5	HARRISON MICH CMNTY SCHS			1	1.C FE	1,605,523	119.0940	1,691,135	1,420,000	1,578,180		(16,867)			4.000	3.116	MN	9,467	56,800	04/15/2020	05/01/2041
419792-PT-7	HAWAII ST				1.C FE	38,088	104.0240	36,408	35,000	36,405		(1,683)			5.000	0.178	MN	292	1,750	01/01/2021	11/01/2022
419792-RC-2	HAWAII ST				1.C FE	8,006,736	118.9340	7,796,124	6,555,000	7,295,162		(160,877)			5.000	2.250	MN	54,625	327,750	05/11/2017	05/01/2026
419792-SD-9	HAWAII ST				1.C FE	2,058,700	112.5660	1,913,622	1,700,000	1,840,038		(49,146)			5.000	1.910	AO	21,250	85,000	05/11/2017	10/01/2024
419792-XD-3	HAWAII ST				1.C FE	1,008,720	104.7820	943,038	900,000	928,867		(28,368)			5.000	1.750	JJ	22,500	45,000	02/07/2019	01/01/2023
419792-YC-4	HAWAII ST			1	1.C FE	2,794,387	117.2930	3,096,535	2,640,000	2,754,609		(14,333)			4.000	3.300	JJ	52,800	105,600	02/07/2019	01/01/2037
419792-YH-3	HAWAII ST			1	1.C FE	3,605,670	116.9340	4,022,530	3,440,000	3,563,173		(15,329)			4.000	3.420	JJ	68,800	137,600	02/07/2019	01/01/2039
421722-T8-2	HAZELWOOD MO SCH DIST FORMERLY			1	1.B FE	616,686	107.3380	644,028	600,000	608,816		(1,977)			3.000	2.625	MS	6,000	18,000	10/18/2017	03/01/2029
435866-RP-5	HOLLY MICH AREA SCH DIST			1	1.C FE	1,016,946	127.5190	1,090,287	855,000	975,847		(14,622)			5.000	2.850	MN	7,125	42,750	01/11/2019	05/01/2032
435866-RQ-3	HOLLY MICH AREA SCH DIST			1	1.C FE	1,230,902	127.2360	1,323,254	1,040,000	1,182,567		(17,206)			5.000	2.910	MN	8,667	52,000	01/11/2019	05/01/2033
452153-AB-5	ILLINOIS (STATE OF)				2.B FE	3,240,360	105.3210	3,159,630	3,000,000	3,145,273		(95,087)			5.000	0.820	MS	50,000	65,417	03/17/2021	03/01/2023
452153-AC-3	ILLINOIS (STATE OF)				2.B FE	2,503,508	109.5050	2,463,863	2,250,000	2,437,837		(65,671)			5.000	1.090	MS	37,500	49,063	03/17/2021	03/01/2024
452153-AD-1	ILLINOIS (STATE OF)				2.B FE	3,139,153	113.3640	3,117,510	2,750,000	3,064,612		(74,541)			5.000	1.300	MS	45,833	59,965	03/17/2021	03/01/2025
452153-BZ-1	ILLINOIS (STATE OF)			1	2.B FE	23,855,000	118.7210	23,744,200	20,000,000	23,840,274		(14,726)			4.000	2.370	JD	35,556		12/07/2021	12/01/2035
452153-CA-5	ILLINOIS (STATE OF)			1	2.B FE	23,815,000	118.2850	23,657,000	20,000,000	23,800,603		(14,397)			4.000	2.467	JD	35,556		12/07/2021	12/01/2036
452153-CB-3	ILLINOIS (STATE OF)			1	2.B FE	11,847,700	118.1880	11,818,800	10,000,000	11,840,816		(6,884)			4.000	2.580	JD	17,778		12/07/2021	12/01/2037
452153-CC-1	ILLINOIS (STATE OF)			1	2.B FE	15,363,270	117.6980	15,300,740	13,000,000	15,354,555		(8,715)			4.000	2.661	JD	23,111		12/07/2021	12/01/2038
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS			1	1.A FE	3,856,481	112.9350	4,122,128	3,650,000	3,778,981		(22,988)			4.000	3.240	FA	60,833	146,000	06/05/2018	02/01/2034
465468-DT-0	ITASCA CNTY MINN INDPT SCH DIS			1	1.A FE	5,472,933	112.7910	5,859,492	5,195,000	5,368,725		(30,925)			4.000	3.280	FA	86,583	207,800	06/05/2018	02/01/2035
467486-WX-0	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	249,468	127.6410	255,282	200,000	237,081		(4,730)			5.000	2.190	MS	3,333	10,000	04/16/2019	03/01/2030
467486-WY-8	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	619,675	127.1930	635,965	500,000	589,797		(11,415)			5.000	2.270	MS	8,333	25,000	04/16/2019	03/01/2031
467486-WZ-5	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	616,700	127.0300	635,150	500,000	587,630		(11,112)			5.000	2.330	MS	8,333	25,000	04/16/2019	03/01/2032
467486-XA-9	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	1,227,480	126.9050	1,269,050	1,000,000	1,170,941		(21,623)			5.000	2.390	MS	16,667	50,000	04/16/2019	03/01/2033
467486-XC-5	JACKSON CNTY MO REORG SCH DIST			1	1.B FE	2,817,293	129.9990	2,924,978	2,250,000	2,678,168		(52,745)			5.500	2.580	MS	41,250	123,750	04/16/2019	03/01/2039
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	1,006,910	118.7510	1,056,884	890,000	979,650		(10,806)			4.000	2.510	JD	1,582	35,600	05/30/2019	06/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
467754-HM-2	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	739,984	127.2770	744,570	585,000	704,640		(14,720)			5.000	2.030	JD	1,300	29,250	06/28/2019	06/15/2032
467754-HR-1	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	1,182,564	118.5920	1,239,286	1,045,000	1,151,745		(12,878)			4.000	2.490	JD	1,858	41,800	06/28/2019	06/15/2036
467754-HS-9	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	998,192	118.3620	1,047,504	885,000	972,872		(10,583)			4.000	2.530	JD	1,573	35,400	06/28/2019	06/15/2037
467754-HX-8	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	234,126	55.6650	283,892	510,000	254,300		8,482			0.000	3.402	N/A			06/28/2019	06/15/2042
467754-JA-6	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	402,136	49.4140	486,728	985,000	437,413		14,839			0.000	3.462	N/A			06/28/2019	06/15/2045
467754-JB-4	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	462,423	47.3240	560,789	1,185,000	503,468		17,270			0.000	3.501	N/A			06/28/2019	06/15/2046
467754-JC-2	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	439,663	45.5370	532,783	1,170,000	478,803		16,469			0.000	3.511	N/A			06/28/2019	06/15/2047
467754-JD-0	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	441,384	43.8190	534,592	1,220,000	478,135		16,618			0.000	3.521	N/A			06/28/2019	06/15/2048
467754-JE-8	JACKSON CNTY ORE SCH DIST NO 0			1	1.B FE	407,464	42.1500	493,155	1,170,000	443,950		15,354			0.000	3.531	N/A			06/28/2019	06/15/2049
472736-Y3-5	JEFFERSON CNTY COLO SCH DIST N			1	1.C FE	902,032	126.1780	971,571	770,000	866,023		(12,242)			5.000	3.000	JD	1,711	38,500	12/14/2018	12/15/2034
472736-Y4-3	JEFFERSON CNTY COLO SCH DIST N			1	1.C FE	669,283	126.0480	724,776	575,000	643,644		(8,723)			5.000	3.080	JD	1,278	28,750	12/14/2018	12/15/2035
472736-P9-2	JEFFERSON CNTY COLO SCH DIST NO R-				1.C FE	1,295,149	114.1790	1,244,551	1,090,000	1,182,979		(30,095)			5.250	2.250	JD	2,543	57,225	02/22/2018	12/15/2024
476034-TC-7	JENISON MICH PUB SCHS			1	1.B FE	1,376,494	119.6260	1,381,680	1,155,000	1,350,799		(21,592)			4.000	2.690	MN	7,700	47,355	09/30/2020	11/01/2039
476034-TD-5	JENISON MICH PUB SCHS			1	1.B FE	2,506,511	119.3500	2,518,285	2,110,000	2,460,590		(38,590)			4.000	2.758	MN	14,067	86,510	09/30/2020	11/01/2040
476034-TE-3	JENISON MICH PUB SCHS			1	1.B FE	1,787,961	119.0940	1,798,319	1,510,000	1,755,824		(27,007)			4.000	2.813	MN	10,067	61,910	09/30/2020	05/01/2041
48068T-BM-5	JOPLIN MO SCHS			1	1.B FE	1,427,224	121.3490	1,474,390	1,215,000	1,343,956		(22,907)			5.000	2.780	MS	20,250	60,750	03/20/2018	03/01/2030
490170-HY-6	KENT CITY MICH CMNTY SCHS			1	1.C FE	787,846	128.7660	785,473	610,000	757,744		(16,255)			5.000	2.408	MN	5,083	30,500	01/30/2020	05/01/2033
490170-HZ-3	KENT CITY MICH CMNTY SCHS			1	1.C FE	823,155	128.1860	820,390	640,000	792,222		(16,708)			5.000	2.580	MN	5,333	32,000	01/30/2020	05/01/2034
490170-JB-4	KENT CITY MICH CMNTY SCHS			1	1.C FE	1,578,834	127.0350	1,581,586	1,245,000	1,522,862		(30,254)			5.000	3.032	MN	10,375	62,250	01/30/2020	05/01/2038
490170-JF-5	KENT CITY MICH CMNTY SCHS			1	1.C FE	2,478,120	125.4650	2,509,300	2,000,000	2,398,915		(42,862)			5.000	3.625	MN	16,667	58,000	01/30/2020	05/01/2049
494619-DV-8	KING & PIERCE CNTY WASH SCH DI			1	1.A FE	4,085,722	113.2680	4,366,481	3,855,000	3,992,246		(28,550)			4.000	3.131	JD	12,850	154,200	08/06/2018	12/01/2032
494619-EQ-8	KING & PIERCE CNTY WASH SCH DI			1	1.A FE	4,738,680	116.9970	5,264,865	4,500,000	4,660,570		(24,174)			4.000	3.331	JD	15,000	180,000	08/08/2018	12/01/2034
495206-QC-1	KING CNTY WASH SCH DIST NO 410			1	1.B FE	1,085,359	122.2200	1,069,425	875,000	1,000,412		(21,587)			5.000	2.180	JD	3,646	43,750	11/16/2017	12/01/2027
495224-4K-0	KING CNTY WASH SCH DIST NO 411			1	1.B FE	1,781,208	123.5420	1,779,005	1,440,000	1,779,653		(1,555)			5.000	0.898	JD	6,000		12/21/2021	12/01/2031
495242-P7-8	KING CNTY WASH SCH DIST NO 412			1	1.B FE	2,123,923	121.2850	2,122,488	1,750,000	2,122,940		(982)			4.000	1.444	JD	5,833		12/22/2021	12/01/2039
495260-C4-1	KING CNTY WASH SCH DIST NO 414				1.B FE	9,747,622	104.3870	8,523,199	8,165,000	8,373,511		(222,903)			5.000	2.170	JD	34,021	408,250	05/15/2015	12/01/2022
495260-G6-2	KING CNTY WASH SCH DIST NO 414				1.B FE	389,031	104.3870	354,916	340,000	349,404		(10,074)			5.000	1.940	JD	1,417	17,000	11/30/2017	12/01/2022
495260-G8-8	KING CNTY WASH SCH DIST NO 414				1.B FE	230,915	113.2820	220,900	195,000	210,685		(5,158)			5.000	2.140	JD	813	9,750	11/30/2017	12/01/2024
495260-H2-0	KING CNTY WASH SCH DIST NO 414				1.B FE	630,817	121.1060	629,751	520,000	583,623		(12,071)			5.000	2.350	JD	2,167	26,000	11/30/2017	12/01/2026
498062-QB-7	KITSAP CNTY WASH SCH DIST NO 3				1.A FE	301,520	117.2800	293,200	250,000	276,425		(6,397)			5.000	2.170	JD	1,042	12,500	12/06/2017	12/01/2025
498062-QC-5	KITSAP CNTY WASH SCH DIST NO 3				1.A FE	525,946	120.8910	519,831	430,000	484,955		(10,460)			5.000	2.240	JD	1,792	21,500	12/06/2017	12/01/2026
498098-RZ-7	KITSAP CNTY WASH SCH DIST NO 4				1.B FE	271,656	108.6680	244,503	225,000	239,689		(7,496)			5.000	1.530	JD	938	11,250	07/27/2017	12/01/2023
507318-NH-2	LAINGSBURG MICH CMNTY SCH DIST			1	1.B FE	242,510	117.3180	258,100	220,000	237,536		(2,127)			4.000	2.790	MN	1,467	8,800	07/18/2019	05/01/2039
510336-RG-7	LAKE ORION MICH CMNTY SCH DIST				1.C FE	2,125,068	106.1650	1,932,203	1,820,000	1,880,234		(43,927)			5.000	2.460	MN	15,167	91,000	10/08/2015	05/01/2023
512264-JP-8	LAKEVIEW MICH PUB SCH DIST MAC				1.B FE	841,051	114.7680	780,422	680,000	742,002		(17,758)			5.000	2.150	MN	5,667	34,000	01/13/2016	05/01/2025
515182-DC-4	LANE CMNTY COLLEGE ORE				1.B FE	308,102	105.3720	279,236	265,000	274,347		(6,302)			4.000	1.540	JD	471	10,600	06/02/2016	06/15/2023
515390-NQ-1	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	601,440	59.5770	595,770	1,000,000	613,816		12,376			0.000	2.386	N/A			02/10/2021	06/15/2042
515390-NR-9	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	729,238	57.6710	720,888	1,250,000	744,431		15,194			0.000	2.415	N/A			02/10/2021	06/15/2043
515390-NS-7	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	706,938	55.7450	696,813	1,250,000	721,849		14,911			0.000	2.445	N/A			02/10/2021	06/15/2044
515390-NT-5	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	728,734	53.7840	715,327	1,330,000	744,294		15,560			0.000	2.475	N/A			02/10/2021	06/15/2045
515390-NU-2	LANE CNTY ORE SCH DIST NO 052			1	1.B FE	831,792	52.0490	811,964	1,560,000	849,623		17,831			0.000	2.485	N/A			02/10/2021	06/15/2046
515408-BN-1	LANE CNTY ORE SCH DIST NO 069				1.B FE	254,364	106.8460	219,034	205,000	215,808		(7,306)			5.000	1.330	JD	456	10,250	07/15/2016	06/15/2023
516444-SH-0	LANSING MICH SCH DIST			1	1.C FE	176,812	126.3650	183,229	145,000	169,254		(2,980)			5.000	2.490	MN	1,208	7,250	05/14/2019	05/01/2035
516444-SK-3	LANSING MICH SCH DIST			1	1.C FE	296,830	125.5690	307,644	245,000	284,554		(4,843)			5.000	2.570	MN	2,042	12,250	05/14/2019	05/01/2037
516598-CG-2	LAPEER MICH CMNTY SCHS				1.B FE	953,105	110.6280	862,898	780,000	834,177		(22,487)			5.000	1.940	MN	6,500	39,000	05/26/2016	05/01/2024
517138-XV-0	LARIMER CNTY COLO SCH DIST NO			1	1.B FE	4,735,600	126.6940	5,067,760	4,000,000	4,522,859		(66,902)			5.000	2.910	JD	8,889	200,000	09/13/2018	12/15/2031
517138-XW-8	LARIMER CNTY COLO SCH DIST NO			1	1.B FE	1,180,020	126.9440	1,269,440	1,000,000	1,128,033		(16,356)			5.000	2.950	JD	2,222	50,000	09/13/2018	12/15/2032
517138-XY-4	LARIMER CNTY COLO SCH DIST NO			1	1.B FE	2,225,527	126.2540	2,398,826	1,900,000	2,131,829		(29,509)			5.000	3.040	JD	4,222	95,000	09/13/2018	12/15/2034
517210-XG-0	LARIMER WELD & BOULDER CNTYS C			1	1.C FE	5,723,534	125.8950	6,105,908	4,850,000	5,490,536		(82,026)			5.000	2.890	JD	10,778	242,500	01/17/2019	12/15/2035
517210-XH-8	LARIMER WELD & BOULDER CNTYS C			1	1.C FE	6,441,968	125.7420	6,896,949	5,485,000	6,187,274		(89,715)			5.000	2.950	JD	12,189	274,250	01/17/2019	12/15/2036
517210-XJ-4	LARIMER WELD & BOULDER CNTYS C			1	1.C FE	2,339,600	125.5180	2,510,360	2,000,000	2,249,381		(31,794)			5.000	3.000	JD	4,444	100,000	01/17/2019	12/15/2037
52882P-CK-2	LEWISVILLE TEX INDPT SCH DIST				1.A FE	513,041	107.5640	484,038	450,000	471,067		(12,647)			5.000	2.050	FA	8,500	22,500	07/11/2018	08/15/2023
52882P-CN-6	LEWISVILLE TEX INDPT SCH DIST			1	1.A FE	904,320	107.4460	859,568	800,000	834,970		(20,943)			5.000	2.240	FA	15,111	40,000	07/11/2018	08/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52882P-CP-1	LEWISVILLE TEX INDPT SCH DIST			1	1.A FE	734,104	107.3620	697,853	650,000	678,203		(16,885)			5.000	2.260	FA	12,278	32,500	07/11/2018	08/15/2027
534655-FX-8	LINCOLN PK MICH SCH DIST			1	1.C FE	1,512,404	118.2270	1,625,621	1,375,000	1,480,826		(12,815)			4.000	2.830	MN	9,167	55,000	06/07/2019	05/01/2037
534655-FY-6	LINCOLN PK MICH SCH DIST			1	1.C FE	1,507,440	118.2010	1,625,264	1,375,000	1,477,049		(12,337)			4.000	2.870	MN	9,167	55,000	06/07/2019	05/01/2038
534655-FZ-3	LINCOLN PK MICH SCH DIST			1	1.C FE	956,139	118.1550	1,033,856	875,000	937,549		(7,549)			4.000	2.910	MN	5,833	35,000	06/07/2019	05/01/2039
556819-GY-0	MADISON CNTY IDAHO SCH DIST NO			1	1.A FE	2,124,508	123.7190	2,121,781	1,715,000	2,122,565		(1,942)			5.000	0.739	MS	25,249		12/21/2021	09/15/2031
569203-MV-1	MARION & POLK CNTYS ORE SCH DI				1.B FE	115,742	111.2350	111,235	100,000	106,805		(2,671)			5.000	2.140	JD	222	5,000	07/12/2018	06/15/2024
569203-NC-2	MARION & POLK CNTYS ORE SCH DI			1	1.B FE	2,392,980	125.0590	2,501,180	2,000,000	2,268,266		(37,529)			5.000	2.720	JD	4,444	100,000	07/12/2018	06/15/2031
569203-NF-5	MARION & POLK CNTYS ORE SCH DI			1	1.B FE	5,344,621	124.8120	5,629,021	4,510,000	5,080,821		(79,496)			5.000	2.840	JD	10,022	225,500	07/12/2018	06/15/2034
569203-NP-3	MARION & POLK CNTYS ORE SCH DI				1.B FE	512,568	106.8610	480,875	450,000	469,268		(12,919)			5.000	2.000	JD	1,000	22,500	07/12/2018	06/15/2023
569203-PH-9	MARION & POLK CNTYS ORE SCH DI			1,5	1.B FE	3,056,931	130.3690	3,161,448	2,425,000	2,959,451		(63,242)			5.000	(1.544)	JD	5,389	60,625	06/25/2020	06/15/2035
569280-CW-8	MARION CNTY ORE SCH DIST NO 10				1.B FE	320,711	102.1570	275,824	270,000	273,591		(7,771)			5.000	2.050	JD	600	13,500	07/24/2015	06/15/2022
569187-EF-0	MARION CNTY ORE SCH DIST NO 15				1.B FE	264,184	115.0710	258,910	225,000	244,363		(5,314)			5.000	2.390	JD	500	11,250	02/07/2018	06/15/2025
574193-SC-3	MARYLAND (STATE OF)				1.A FE	44,323,525	118.5820	42,096,610	35,500,000	41,734,204		(1,453,791)			5.000	0.750	MS	522,639	1,775,000	03/04/2020	03/15/2026
574193-MR-6	MARYLAND ST				1.A FE	3,735,648	106.6990	3,467,718	3,250,000	3,385,010		(93,047)			5.000	2.010	JD	13,542	162,500	02/13/2018	06/01/2023
574193-PA-0	MARYLAND ST				1.A FE	3,446,813	102.7920	3,124,877	3,040,000	3,095,095		(93,127)			5.000	1.860	FA	63,333	152,000	02/13/2018	08/01/2022
574193-PJ-1	MARYLAND ST				1.A FE	10,461,479	107.4570	9,751,723	9,075,000	9,492,764		(257,107)			5.000	2.030	FA	189,063	453,750	02/13/2018	08/01/2023
575181-GX-4	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	650,000	98.3830	639,490	650,000	650,000					0.538	0.538	JD	291	1,739	05/12/2021	12/01/2024
575181-GY-2	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	1,110,000	98.3790	1,092,007	1,110,000	1,110,000					0.881	0.881	JD	815	4,862	05/12/2021	12/01/2025
575181-HA-3	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	1,000,000	98.8700	988,700	1,000,000	1,000,000					1.393	1.393	JD	1,161	6,926	05/12/2021	12/01/2027
575181-HB-1	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	750,000	99.3020	744,765	750,000	750,000					1.583	1.583	JD	989	5,903	05/12/2021	12/01/2028
575181-HC-9	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	600,000	100.5300	603,180	600,000	600,000					1.834	1.834	JD	917	5,471	05/12/2021	12/01/2029
575181-HD-7	MASON & KITSAP CNTYS WASH SCH DIST				1.A FE	750,000	100.9230	756,923	750,000	750,000					1.934	1.934	JD	1,209	7,212	05/12/2021	12/01/2030
575141-KV-7	MASON CNTY WASH SCH DIST NO 30				1.A FE	759,743	116.8570	712,828	610,000	682,510		(17,696)			5.000	1.840	JD	2,542	30,500	06/08/2017	12/01/2025
575141-KW-5	MASON CNTY WASH SCH DIST NO 30				1.A FE	647,072	120.4610	620,374	515,000	586,998		(13,802)			5.000	2.000	JD	2,146	25,750	06/08/2017	12/01/2026
575141-LC-8	MASON CNTY WASH SCH DIST NO 30			1	1.A FE	1,842,240	115.0290	1,840,464	1,600,000	1,841,039		(1,201)			4.000	1.125	JD	5,333		12/21/2021	12/01/2032
590621-KV-9	MESA CNTY COLO VY SCH DIST NO			1	1.C FE	1,645,204	123.2180	1,712,730	1,390,000	1,552,421		(24,875)			5.000	2.840	JD	5,792	69,500	02/01/2018	12/01/2031
590621-KW-7	MESA CNTY COLO VY SCH DIST NO			1	1.C FE	2,413,500	125.1210	2,502,420	2,000,000	2,263,074		(40,317)			5.250	2.820	JD	8,750	105,000	02/01/2018	12/01/2032
590621-KY-3	MESA CNTY COLO VY SCH DIST NO			1	1.C FE	966,853	124.9900	1,006,170	805,000	908,083		(15,765)			5.250	2.880	JD	3,522	42,263	02/01/2018	12/01/2034
594612-ET-6	MICHIGAN ST			1	1.C FE	1,015,000	98.4010	998,770	1,015,000	1,015,000					1.750	1.750	MN	2,270	19,983	09/23/2020	05/15/2031
594612-EW-9	MICHIGAN ST			1	1.C FE	1,155,000	98.6800	1,139,754	1,155,000	1,155,000					2.020	2.020	MN	2,981	26,247	09/23/2020	05/15/2034
594612-EY-5	MICHIGAN ST			1	1.C FE	1,900,000	99.4610	1,889,759	1,900,000	1,900,000					2.500	2.500	MN	6,069	53,438	09/23/2020	05/15/2040
605581-KY-2	MISSISSIPPI ST			1	1.C FE	2,919,592	120.9070	3,143,582	2,600,000	2,803,420		(37,974)			5.000	3.240	MN	21,667	130,000	10/18/2018	11/01/2032
605581-KZ-9	MISSISSIPPI ST			1	1.C FE	1,783,928	120.9070	1,928,467	1,595,000	1,715,356		(22,428)			5.000	3.300	MN	13,292	79,750	10/18/2018	11/01/2033
605581-LA-3	MISSISSIPPI ST			1	1.C FE	4,066,064	120.9070	4,413,106	3,650,000	3,915,280		(49,348)			5.000	3.360	MN	30,417	182,500	10/18/2018	11/01/2034
605581-LB-1	MISSISSIPPI ST			1	1.C FE	4,077,633	120.9070	4,443,332	3,675,000	3,931,937		(47,712)			5.000	3.420	MN	30,625	183,750	10/18/2018	11/01/2035
625482-HE-7	MULTNOMAH-CLACKAMAS CNTYS ORE				1.B FE	2,867,854	106.8160	2,606,310	2,440,000	2,543,756		(69,554)			5.000	2.020	JD	5,422	122,000	02/15/2017	06/15/2023
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	142,935	70.7490	176,873	250,000	156,935		5,333			0.000	3.463	N/A			04/10/2019	06/15/2035
625482-HS-6	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	273,830	67.7660	338,830	500,000	301,050		10,372			0.000	3.513	N/A			04/10/2019	06/15/2036
625482-HT-4	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	209,632	64.8870	259,548	400,000	230,777		8,060			0.000	3.562	N/A			04/10/2019	06/15/2037
625482-HV-9	MULTNOMAH-CLACKAMAS CNTYS ORE			1	1.B FE	192,928	59.5920	238,368	400,000	212,726		7,551			0.000	3.621	N/A			04/10/2019	06/15/2039
625485-DK-0	MULTNOMAH-CLACKAMAS CNTYS ORE CENT			1	1.B FE	1,309,480	120.0560	1,326,619	1,105,000	1,284,517		(19,386)			4.000	2.776	JD	1,964	44,200	09/03/2020	06/15/2040
642543-YL-0	NEW BRAUNFELS TEX INDPT SCH DI			1	1.A FE	1,629,648	114.0960	1,751,374	1,535,000	1,598,031		(11,275)			4.000	3.120	FA	25,583	61,400	01/11/2019	02/01/2034
642543-YN-6	NEW BRAUNFELS TEX INDPT SCH DI			1	1.A FE	734,083	113.5030	794,521	700,000	722,751		(4,048)			4.000	3.300	FA	11,667	28,000	01/11/2019	02/01/2036
650367-PK-5	NEWARK N J				1.F FE	1,134,360	107.4960	1,074,960	1,000,000	1,076,290		(43,235)			5.000	0.610	AO	12,500	50,000	08/14/2020	10/01/2023
650367-PL-3	NEWARK N J				1.F FE	1,171,480	111.2570	1,112,570	1,000,000	1,115,738		(41,511)			5.000	0.740	AO	12,500	50,000	08/14/2020	10/01/2024
650367-PM-1	NEWARK N J				1.F FE	905,265	114.8550	861,413	750,000	864,927		(30,044)			5.000	0.840	AO	9,375	37,500	08/14/2020	10/01/2025
650367-PN-9	NEWARK N J				1.F FE	866,537	118.1800	827,260	700,000	830,634		(26,747)			5.000	0.970	AO	8,750	35,000	08/14/2020	10/01/2026
650367-PP-4	NEWARK N J				1.F FE	947,918	121.1270	908,453	750,000	911,600		(27,062)			5.000	1.120	AO	9,375	37,500	08/14/2020	10/01/2027
650367-PQ-2	NEWARK N J				1.F FE	965,865	123.5750	926,813	750,000	931,497		(25,615)			5.000	1.250	AO	9,375	37,500	08/14/2020	10/01/2028
653335-AZ-2	NEZ PERCE CNTY IDAHO INDPT SCH				1.A FE	264,590	112.3160	241,479	215,000	234,216		(6,895)			5.000	1.610	MS	3,165	10,750	06/02/2017	09/15/2024
676295-EK-0	OGDEN CITY UTAH SCH DIST				1.A FE	156,608	102.1660	132,816	130,000	132,225		(4,842)			5.000	1.220	JD	289	6,500	10/05/2016	06/15/2022
68609T-H5-0	OREGON (STATE OF)			1	1.B FE	1,662,903	123.0530	1,661,216	1,350,000	1,641,370		(21,533)			4.000	2.351	JD	4,500	36,150	03/17/2021	06/01/2038
68609T-P7-7	OREGON (STATE OF)			1	1.B FE	998,330	99.4680	994,680	1,000,000	998,333		3			2.125	2.142	MN	3,542		12/22/2021	05/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68609B-PW-1	OREGON ST				1.B FE	374,523	111.8990	330,102	295,000	320,593		(9,635)			5.000	1.560	FA	6,146	14,750	02/24/2016	08/01/2024
68609T-LL-0	OREGON ST			1	1.B FE	2,139,960	119.2260	2,384,520	2,000,000	2,105,120		(12,537)			4.000	3.190	MN	13,333	80,000	02/14/2019	05/01/2037
68609T-R5-9	OREGON ST				1.B FE	4,995,000	98.4320	4,916,678	4,995,000	4,995,000					1.053	1.053	FA	21,916	11,542	04/30/2021	08/01/2026
68609T-R6-7	OREGON ST				1.B FE	1,000,000	98.8950	988,950	1,000,000	1,000,000					1.354	1.354	FA	5,642	2,971	04/30/2021	08/01/2027
691259-DE-2	OWOSSO MICH PUB SCH DIST			1	1.C FE	1,202,386	124.4960	1,294,758	1,040,000	1,149,039		(15,325)			5.000	3.160	MN	8,667	52,000	04/26/2018	05/01/2031
691259-DF-9	OWOSSO MICH PUB SCH DIST			1	1.C FE	1,520,006	124.2340	1,639,889	1,320,000	1,454,410		(18,855)			5.000	3.210	MN	11,000	66,000	04/26/2018	05/01/2032
691259-DG-7	OWOSSO MICH PUB SCH DIST			1	1.C FE	1,461,163	123.8540	1,579,139	1,275,000	1,400,229		(17,528)			5.000	3.270	MN	10,625	63,750	04/26/2018	05/01/2033
70914P-YA-4	PENNSYLVANIA ST			1	1.D FE	2,933,699	115.3730	3,005,467	2,605,000	2,776,955		(44,243)			5.000	3.061	FA	49,206	130,250	04/19/2018	08/15/2031
70914P-YR-7	PENNSYLVANIA ST				1.D FE	10,364,638	115.9570	10,528,896	9,080,000	9,753,550		(174,218)			5.000	2.831	FA	171,511	454,000	05/09/2018	08/15/2025
713567-HD-0	PEQUOT LAKES MINN INDPT SCH DI				1.C FE	1,041,084	100.3630	878,176	875,000	877,364		(28,203)			5.000	1.730	FA	18,229	43,750	11/20/2015	02/01/2022
720286-DD-2	PIERCE & KING CNTYS WASH SCH D				1.A FE	241,086	104.3870	224,432	215,000	220,530		(5,913)			5.000	2.150	JD	896	10,750	05/23/2018	12/01/2022
720286-DE-0	PIERCE & KING CNTYS WASH SCH D				1.A FE	262,741	108.8280	250,304	230,000	241,886		(6,005)			5.000	2.230	JD	958	11,500	05/23/2018	12/01/2023
720286-DF-7	PIERCE & KING CNTYS WASH SCH D				1.A FE	427,964	113.1260	418,566	370,000	397,154		(8,888)			5.000	2.380	JD	1,542	18,500	05/23/2018	12/01/2024
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 10 TA			1	1.B FE	1,004,497	122.3040	1,021,238	835,000	986,445		(15,532)			4.000	2.463	JD	2,783	36,091	10/22/2020	12/01/2036
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 10 TA			1	1.B FE	1,998,847	121.0990	2,034,463	1,680,000	1,965,090		(29,049)			4.000	2.719	JD	5,600	72,613	10/22/2020	12/01/2039
720577-YE-9	PIERCE CNTY WASH SCH DIST NO 401 P			1	1.A FE	3,224,788	120.5960	3,316,390	2,750,000	3,153,409		(43,407)			4.000	2.754	JD	9,167	110,000	04/16/2020	12/01/2037
742633-UN-8	PRIOR LAKE MINN INDPT SCH DIST				1.C FE	308,243	105.1160	262,790	250,000	259,723		(8,850)			5.000	1.370	FA	5,208	12,500	04/12/2016	02/01/2023
744890-TT-1	PUEBLO CNTY COLO SCH DIST NO 70			1	1.C FE	1,417,755	121.0620	1,392,213	1,150,000	1,394,438		(23,316)			4.000	2.389	JD	3,833	38,206	01/22/2021	12/01/2038
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70			1	1.C FE	1,843,065	120.8210	1,812,315	1,500,000	1,813,245		(29,820)			4.000	2.473	JD	5,000	49,833	01/22/2021	12/01/2039
758508-SH-9	REETHS-PUFFER MICH SCHS				1.B FE	2,370,895	106.1240	2,202,073	2,075,000	2,142,565		(49,251)			5.000	2.500	MN	17,292	103,750	01/25/2017	05/01/2023
758508-SJ-5	REETHS-PUFFER MICH SCHS				1.B FE	2,033,252	110.4320	1,954,646	1,770,000	1,861,006		(37,299)			5.000	2.710	MN	14,750	88,500	01/25/2017	05/01/2024
76222R-F6-4	RHODE ISLAND (STATE OF)				1.C FE	6,886,353	98.6820	6,725,178	6,815,000	6,875,939		(10,414)			1.000	0.760	AO	14,387	30,478	04/20/2021	10/15/2025
76222R-F7-2	RHODE ISLAND (STATE OF)				1.C FE	6,315,000	97.7770	6,174,618	6,315,000	6,315,000					1.010	1.010	AO	13,465	28,525	04/20/2021	10/15/2026
76222R-VQ-2	RHODE ISLAND ST & PROVIDENCE P				1.C FE	8,088,960	120.0270	7,921,782	6,600,000	7,379,973		(159,728)			5.000	2.270	FA	137,500	330,000	05/12/2017	08/01/2026
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P			1	1.C FE	1,224,235	117.7110	1,341,905	1,140,000	1,195,886		(7,979)			4.000	3.130	AO	11,400	45,600	04/11/2018	04/01/2032
778017-PR-8	ROSEVILLE MICH CMNTY SCHS				1.C FE	529,347	104.9400	514,206	490,000	501,259		(8,231)			4.000	2.240	MN	3,267	19,600	06/08/2018	05/01/2023
778017-PS-6	ROSEVILLE MICH CMNTY SCHS				1.C FE	655,006	110.7020	636,537	575,000	608,311		(13,715)			5.000	2.430	MN	4,792	28,750	06/08/2018	05/01/2024
795200-JG-0	SALINE MICH AREA SCHS				1.C FE	791,938	106.2210	743,547	700,000	726,634		(19,505)			5.000	2.090	MN	5,833	35,000	07/11/2018	05/01/2023
795200-JJ-4	SALINE MICH AREA SCHS				1.C FE	984,360	114.8030	975,826	850,000	918,947		(19,620)			5.000	2.450	MN	7,083	42,500	07/11/2018	05/01/2025
796269-ZG-6	SAN ANTONIO TEX INDPT SCH DIST				1.A FE	1,971,664	111.9850	1,914,944	1,710,000	1,827,712		(43,088)			5.000	2.280	FA	32,300	85,500	06/27/2018	08/15/2024
796269-ZQ-4	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	4,567,592	115.4120	4,604,939	3,990,000	4,300,272		(80,439)			5.000	2.730	FA	75,367	199,500	06/27/2018	08/15/2032
796269-ZR-2	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	4,049,237	115.2960	4,093,008	3,550,000	3,818,439		(69,498)			5.000	2.790	FA	67,056	177,500	06/27/2018	08/15/2033
796269-ZS-0	SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	6,254,600	115.1410	6,332,755	5,500,000	5,906,074		(105,010)			5.000	2.840	FA	103,889	275,000	06/27/2018	08/15/2034
802207-RR-3	SANTA FE TEX INDPT SCH DIST				1.A FE	284,668	113.7110	255,850	225,000	248,349		(7,240)			5.000	1.580	FA	4,250	11,250	09/28/2016	02/15/2025
807892-JA-3	SCHOOLCRAFT MICH CMNTY SCH DIST			1	1.C FE	518,169	127.7890	530,324	415,000	503,374		(9,568)			5.000	3.231	MN	3,458	20,750	05/12/2020	05/01/2039
807892-JC-9	SCHOOLCRAFT MICH CMNTY SCH DIST			1	1.C FE	833,115	119.3530	877,245	735,000	819,213		(8,997)			4.000	3.125	MN	4,900	29,400	05/12/2020	05/01/2041
807892-JD-7	SCHOOLCRAFT MICH CMNTY SCH DIST			1	1.C FE	1,129,740	119.0730	1,190,730	1,000,000	1,111,389		(11,878)			4.000	3.173	MN	6,667	40,000	05/12/2020	05/01/2042
819190-XA-2	SHAKOPEE MINN INDPT SCH DIST N			1	1.C FE	600,000	97.1440	582,864	600,000	600,000					1.685	1.685	FA	4,213	3,988	01/27/2021	02/01/2032
819190-XB-0	SHAKOPEE MINN INDPT SCH DIST N			1	1.C FE	325,000	96.9470	315,078	325,000	325,000					1.785	1.785	FA	2,417	2,288	01/27/2021	02/01/2033
833068-MH-9	SNOHOMISH & ISLAND CNTYS WASH				1.A FE	407,618	113.4160	379,944	335,000	364,708		(9,682)			5.000	1.900	JD	744	16,750	05/17/2017	12/15/2024
833068-MJ-5	SNOHOMISH & ISLAND CNTYS WASH				1.A FE	147,283	117.3470	140,816	120,000	133,239		(3,179)			5.000	2.080	JD	267	6,000	05/17/2017	12/15/2025
833068-MK-2	SNOHOMISH & ISLAND CNTYS WASH				1.A FE	148,302	121.0840	145,301	120,000	135,452		(2,917)			5.000	2.240	JD	267	6,000	05/17/2017	12/15/2026
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO			1	1.A FE	626,693	116.5470	681,800	585,000	612,287		(4,137)			4.000	3.130	JD	1,950	23,400	05/03/2018	12/01/2031
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO			1	1.A FE	997,654	116.3730	1,088,088	935,000	976,040		(6,211)			4.000	3.180	JD	3,117	37,400	05/03/2018	12/01/2032
848780-SX-1	SPOKANE CNTY WASH SCH DIST NO			1	1.A FE	986,306	123.6850	1,051,323	850,000	939,093		(13,545)			5.000	3.050	JD	3,542	42,500	05/03/2018	12/01/2034
849476-SF-4	SPRING BRANCH TEX INDPT SCH DI			1	1.A FE	899,121	120.2210	925,702	770,000	849,725		(14,401)			5.000	2.800	FA	16,042	38,500	05/16/2018	02/01/2031
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DI			1	1.A FE	1,636,862	114.0960	1,768,488	1,550,000	1,604,027		(9,626)			4.000	3.250	FA	25,833	62,000	05/16/2018	02/01/2034
849476-SK-3	SPRING BRANCH TEX INDPT SCH DI			1	1.A FE	2,632,400	113.7910	2,844,775	2,500,000	2,582,404		(14,664)			4.000	3.290	FA	41,667	100,000	05/16/2018	02/01/2035
851035-TQ-8	SPRINGFIELD MO SCH DIST NO R-1				1.B FE	3,417,673	122.2160	3,360,940	2,750,000	3,141,377		(71,044)			5.000	2.080	MS	45,833	137,500	12/08/2017	03/01/2027
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1			1	1.B FE	7,362,270	118.7540	7,612,131	6,410,000	7,013,732		(89,974)			4.000	2.350	MS	85,467	256,400	12/08/2017	03/01/2029
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1			1	1.B FE	386,549	118.1330	401,652	340,000	369,578		(4,389)			4.000	2.470	MS	4,533	13,600	12/08/2017	03/01/2030
792775-QC-5	ST MICHAEL MINN INDPT SCH DIST				1.C FE	142,572	100.3670	120,440	120,000	120,369		(4,404)			5.000	1.290	FA	2,500	6,000	10/04/2016	02/01/2022
882724-FT-9	TEXAS ST			1	1.A FE	2,738,043	112.0090	2,660,214	2,375,000	2,537,375		(60,376)			5.000	2.260	FA	49,479	118,750	07/12/2018	08/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882724-FU-6	TEXAS ST			1	1.A FE	4,219,913	111.7620	4,101,665	3,670,000	3,916,154		(91,447)			5.000	2.310	FA	76,458	183,500	07/12/2018	08/01/2026
882724-FV-4	TEXAS ST			1	1.A FE	2,562,783	111.6250	2,489,238	2,230,000	2,378,986		(55,339)			5.000	2.320	FA	46,458	111,500	07/12/2018	08/01/2027
882724-FW-2	TEXAS ST			1	1.A FE	918,904	111.4890	891,912	800,000	853,242		(19,772)			5.000	2.330	FA	16,667	40,000	07/12/2018	08/01/2028
882724-HY-6	TEXAS ST				1.A FE	1,862,818	103.5910	1,745,508	1,685,000	1,719,743		(45,484)			5.000	2.210	AO	21,063	84,250	10/03/2018	10/01/2022
882724-HZ-3	TEXAS ST				1.A FE	2,339,915	108.1880	2,244,901	2,075,000	2,171,612		(53,539)			5.000	2.270	AO	25,938	103,750	10/03/2018	10/01/2023
882724-RY-5	TEXAS ST			1	1.A FE	2,431,276	119.8860	2,439,680	2,035,000	2,373,693		(38,629)			4.000	2.366	FA	33,917	87,957	06/10/2020	08/01/2034
901580-CY-4	TWIN FALLS CNTY IDAHO SCH DIST				1.A	115,123	112.3290	112,329	100,000	107,033		(2,492)			5.000	2.303	MS	1,472	5,000	08/31/2018	09/15/2024
901580-DD-9	TWIN FALLS CNTY IDAHO SCH DIST				1.A FE	1,036,108	112.3160	1,010,844	900,000	963,298		(22,426)			5.000	2.303	MS	13,250	45,000	08/31/2018	09/15/2024
914733-DC-1	UNIVERSITY NORTHN COLO GREELEY				1.C FE	200,386	110.6840	193,697	175,000	185,873		(4,324)			5.000	2.340	JD	729	8,750	06/28/2018	06/01/2024
914733-DD-9	UNIVERSITY NORTHN COLO GREELEY				1.C FE	231,784	114.6260	229,252	200,000	216,478		(4,568)			5.000	2.470	JD	833	10,000	06/28/2018	06/01/2025
917542-TY-8	UTAH ST				1.A FE	5,666,040	111.5620	5,394,023	4,835,000	5,174,728		(131,000)			5.000	2.100	JJ	120,875	241,750	02/15/2018	07/01/2024
917542-VS-8	UTAH ST				1.A FE	749,045	111.5620	719,575	645,000	694,411		(19,136)			5.000	1.850	JJ	16,125	32,250	01/16/2019	07/01/2024
932423-UX-2	WALLED LAKE MICH CONS SCH DIST			1	1.B FE	991,703	129.0540	967,905	750,000	960,296		(23,610)			5.000	2.604	MN	6,250	43,750	08/05/2020	05/01/2037
932423-UY-0	WALLED LAKE MICH CONS SCH DIST			1	1.B FE	1,779,354	128.8410	1,739,354	1,350,000	1,723,659		(41,873)			5.000	2.721	MN	11,250	78,750	08/05/2020	05/01/2038
932423-VA-1	WALLED LAKE MICH CONS SCH DIST			1	1.B FE	393,204	128.4050	385,215	300,000	381,150		(9,064)			5.000	2.913	MN	2,500	17,500	08/05/2020	05/01/2040
935341-M4-6	WARREN MICH CONS SCH DIST			1	1.C FE	1,297,122	127.0430	1,384,769	1,090,000	1,247,952		(19,152)			5.000	2.800	MN	9,083	54,500	04/25/2019	05/01/2034
935341-M6-1	WARREN MICH CONS SCH DIST			1	1.C FE	1,764,833	125.0900	1,870,096	1,495,000	1,701,020		(24,875)			5.000	2.900	MN	12,458	74,750	04/25/2019	05/01/2036
938395-RW-2	WASHINGTON & CLACKAMAS CNTYS O				1.B FE	2,184,451	105.3720	2,070,560	1,965,000	2,019,085		(36,234)			4.000	2.070	JD	3,493	78,600	03/09/2017	06/15/2023
938429-V3-8	WASHINGTON CNTY ORE SCH DIST N				1.B FE	990,000	100.1000	990,990	990,000	990,000					0.451	0.451	JD	198	4,465	06/18/2020	06/15/2022
938429-V4-6	WASHINGTON CNTY ORE SCH DIST N				1.B FE	3,710,000	99.9100	3,706,661	3,710,000	3,710,000					0.569	0.569	JD	938	21,110	06/18/2020	06/15/2023
938429-V5-3	WASHINGTON CNTY ORE SCH DIST N				1.B FE	6,750,000	99.5870	6,722,123	6,750,000	6,750,000					0.762	0.762	JD	2,286	51,435	06/18/2020	06/15/2024
939307-HU-1	WASHINGTON MULTNOMAH & YAMHILL				1.B FE	377,777	106.8160	347,152	325,000	339,537		(9,763)			5.000	1.870	JD	722	16,250	12/13/2017	06/15/2023
939307-HV-9	WASHINGTON MULTNOMAH & YAMHILL				1.B FE	295,890	111.2350	278,088	250,000	268,069		(7,113)			5.000	1.970	JD	556	12,500	12/13/2017	06/15/2024
939307-JL-9	WASHINGTON MULTNOMAH & YAMHILL				1.B FE	1,942,716	115.3310	1,862,596	1,615,000	1,772,576		(43,560)			5.000	2.060	JD	3,589	80,750	12/13/2017	06/15/2025
93974C-J8-4	WASHINGTON ST			1	1.B FE	1,241,124	101.2840	1,215,408	1,200,000	1,213,756		(27,368)			3.000	0.699	JJ	18,000	18,000	01/01/2021	07/01/2029
946498-HN-5	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,006,335	118.0880	1,092,314	925,000	987,348		(7,506)			4.000	2.970	MN	6,167	37,000	05/08/2019	11/01/2035
946498-HP-0	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,690,198	117.9190	1,839,536	1,560,000	1,659,861		(11,996)			4.000	3.020	MN	10,400	62,400	05/08/2019	11/01/2036
946498-HQ-8	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	1,052,893	117.6940	1,147,517	975,000	1,034,771		(7,168)			4.000	3.060	MN	6,500	39,000	05/08/2019	11/01/2037
946498-HR-6	WAYNE-WESTLAND CMNTY SCHS MICH			1	1.C FE	807,255	117.5160	881,370	750,000	793,955		(5,262)			4.000	3.100	MN	5,000	30,000	05/08/2019	11/01/2038
178882-NB-8	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	817,515	58.1470	872,205	1,500,000	859,534		23,008			0.000	2.721	N/A			02/13/2020	06/15/2042
178882-NC-6	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	919,660	56.1840	983,220	1,750,000	967,633		26,273			0.000	2.760	N/A			02/13/2020	06/15/2043
178882-ND-4	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	886,078	54.2290	949,008	1,750,000	932,977		25,689			0.000	2.800	N/A			02/13/2020	06/15/2044
178882-NE-2	WEST LINN ORE SCH DIST NO 3 JT			1	1.B FE	733,020	52.3570	785,355	1,500,000	772,238		21,484			0.000	2.830	N/A			02/13/2020	06/15/2045
966493-MZ-8	WHITMAN CNTY WASH SCH DIST NO				1.A FE	124,999	108.8680	108,868	100,000	106,666		(3,405)			5.000	1.460	JD	417	5,000	05/18/2016	12/01/2023
97942N-FB-7	WOODHAVEN BROWNSTOWN MICH SCH				1.B FE	819,075	110.4070	739,727	670,000	714,953		(18,628)			5.000	2.040	MN	5,583	33,500	01/27/2016	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						782,956,908	XXX	788,373,384	697,855,000	752,417,733		(9,924,860)			XXX	XXX	XXX	5,822,550	24,172,891	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						782,956,908	XXX	788,373,384	697,855,000	752,417,733		(9,924,860)			XXX	XXX	XXX	5,822,550	24,172,891	XXX	XXX
003430-BC-8	ABILENE KANS PUB BLDG COMMN RE				1.D FE	236,397	103.4050	222,321	215,000	219,102		(4,396)			4.000	1.890	JD	717	8,600	11/22/2017	12/01/2022
003430-BD-6	ABILENE KANS PUB BLDG COMMN RE				1.D FE	600,107	106.6110	575,699	540,000	560,101		(10,188)			4.000	2.010	JD	1,800	21,600	11/22/2017	12/01/2023
003430-BE-4	ABILENE KANS PUB BLDG COMMN RE				1.D FE	408,273	112.7850	389,108	345,000	372,649		(9,091)			5.000	2.150	JD	1,438	17,250	11/22/2017	12/01/2024
003430-BF-1	ABILENE KANS PUB BLDG COMMN RE				1.D FE	610,088	116.6460	594,895	510,000	561,487		(12,428)			5.000	2.290	JD	2,125	25,500	11/22/2017	12/01/2025
003430-BG-9	ABILENE KANS PUB BLDG COMMN RE				1.D FE	638,168	120.1930	637,023	530,000	592,236		(11,773)			5.000	2.450	JD	2,208	26,500	11/22/2017	12/01/2026
01179R-L2-7	ALASKA MUN BD BK AUTH				1.E FE	4,000,000	98.1340	3,925,360	4,000,000	4,000,000					0.698	0.698	JD	2,327	12,797	05/27/2021	12/01/2024
01179R-L3-5	ALASKA MUN BD BK AUTH				1.E FE	5,250,000	97.9020	5,139,855	5,250,000	5,250,000					1.032	1.032	JD	4,515	24,833	05/27/2021	12/01/2025
01179R-L4-3	ALASKA MUN BD BK AUTH				1.E FE	5,390,000	97.3460	5,246,949	5,390,000	5,390,000					1.182	1.182	JD	5,309	29,200	05/27/2021	12/01/2026
01179R-L5-0	ALASKA MUN BD BK AUTH				1.E FE	5,440,000	97.9240	5,327,066	5,440,000	5,440,000					1.531	1.531	JD	6,941	38,173	05/27/2021	12/01/2027
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST			1	1.D FE	1,476,963	124.4190	1,555,238	1,250,000	1,404,660		(21,018)			5.000	2.920	FA	26,042	62,500	05/02/2018	08/01/2031
01728V-TZ-3	ALLEGHENY CNTY PA			1	1.D FE	105,515	118.4540	118,454	100,000	103,875		(497)			4.000	3.360	MN	667	4,000	06/29/2018	11/01/2033
01728V-UA-6	ALLEGHENY CNTY PA			1	1.D FE	820,248	118.2570	922,405	780,000	808,299		(3,622)			4.000	3.400	MN	5,200	31,200	06/29/2018	11/01/2034
01728V-UB-4	ALLEGHENY CNTY PA			1	1.D FE	784,058	118.1240	885,930	750,000	773,972		(3,059)			4.000	3.471	MN	5,000	30,000	06/29/2018	11/01/2035
01753P-DT-5	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	154,676	108.5670	146,565	135,000	141,664		(3,361)			5.000	2.350	JD	563	6,750	12/08/2017	12/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01753P-DU-2	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	238,815	112.7540	231,146	205,000	219,924		(4,883)			5.000	2.400	JD	854	10,250	12/08/2017	12/01/2024
01753P-DV-0	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	656,365	116.6460	647,385	555,000	607,537		(12,631)			5.000	2.450	JD	2,313	27,750	12/08/2017	12/01/2025
01753P-DX-6	ALLEN CNTY KANS PUB BLDG COMMN				1.F FE	696,141	123.4460	709,815	575,000	650,890		(11,728)			5.000	2.580	JD	2,396	28,750	12/08/2017	12/01/2027
022555-WW-2	ALVORD CALIF UNI SCH DIST				1.C FE	1,870,000	100.6050	1,881,314	1,870,000	1,870,000					1.877	1.877	FA	14,625	30,615	08/28/2020	08/01/2028
022555-WY-8	ALVORD CALIF UNI SCH DIST				1.C FE	1,555,000	100.8710	1,568,544	1,555,000	1,555,000					2.077	2.077	FA	13,457	28,170	08/28/2020	08/01/2030
033161-7M-6	ANCHORAGE ALASKA				1.B FE	307,582	103.1510	283,665	275,000	280,339		(7,881)			5.000	2.050	MS	4,583	13,750	06/01/2018	09/01/2022
034286-FD-1	ANDOVER MASS				1.A FE	1,275,000	99.9260	1,274,057	1,275,000	1,275,000					0.699	0.699	MN	371		12/09/2021	11/01/2023
034286-FE-9	ANDOVER MASS				1.A FE	1,145,000	99.9670	1,144,622	1,145,000	1,145,000					1.076	1.076	MN	513		12/09/2021	11/01/2024
044825-CG-0	ASHTABULA AREA OHIO CITY SCH D				1.C FE	225,000	100.5290	226,190	225,000	225,000					1.144	1.144	JD	215	2,574	05/28/2020	12/01/2022
044825-CH-8	ASHTABULA AREA OHIO CITY SCH D				1.C FE	235,000	100.5410	236,271	235,000	235,000					1.232	1.232	JD	241	2,895	05/28/2020	12/01/2023
044825-CJ-4	ASHTABULA AREA OHIO CITY SCH D				1.C FE	275,000	100.4860	276,337	275,000	275,000					1.355	1.355	JD	311	3,726	05/28/2020	12/01/2024
055022-AB-3	AZUSA CALIF PENSION OBLIG				1.D FE	780,000	100.3280	782,558	780,000	780,000					1.333	1.333	FA	4,332	8,693	09/18/2020	08/01/2022
055022-AC-1	AZUSA CALIF PENSION OBLIG				1.D FE	500,000	100.5450	502,725	500,000	500,000					1.506	1.506	FA	3,138	6,296	09/18/2020	08/01/2023
055022-AD-9	AZUSA CALIF PENSION OBLIG				1.D FE	750,000	100.5520	754,140	750,000	750,000					1.672	1.672	FA	5,225	10,485	09/18/2020	08/01/2024
055022-AF-4	AZUSA CALIF PENSION OBLIG				1.D FE	700,000	100.9600	706,720	700,000	700,000					2.068	2.068	FA	6,032	12,104	09/18/2020	08/01/2026
055022-AG-2	AZUSA CALIF PENSION OBLIG				1.D FE	1,530,000	101.3980	1,551,389	1,530,000	1,530,000					2.268	2.268	FA	14,459	29,013	09/18/2020	08/01/2027
055022-AH-0	AZUSA CALIF PENSION OBLIG				1.D FE	1,505,000	102.0530	1,535,898	1,505,000	1,505,000					2.435	2.435	FA	15,269	30,641	09/18/2020	08/01/2028
055022-AJ-6	AZUSA CALIF PENSION OBLIG				1.D FE	850,000	102.5270	871,480	850,000	850,000					2.535	2.535	FA	8,978	18,016	09/18/2020	08/01/2029
055022-AK-3	AZUSA CALIF PENSION OBLIG				1.D FE	1,150,000	103.3340	1,188,341	1,150,000	1,150,000					2.635	2.635	FA	12,626	25,336	09/18/2020	08/01/2030
055022-AL-1	AZUSA CALIF PENSION OBLIG			1	1.D FE	865,000	104.0670	900,180	865,000	865,000					2.785	2.785	FA	10,038	20,142	09/18/2020	08/01/2031
055022-AM-9	AZUSA CALIF PENSION OBLIG			1	1.D FE	1,000,000	104.6000	1,046,000	1,000,000	1,000,000					2.885	2.885	FA	12,021	24,122	09/18/2020	08/01/2032
055022-AN-7	AZUSA CALIF PENSION OBLIG			1	1.D FE	1,400,000	105.0500	1,470,700	1,400,000	1,400,000					2.985	2.985	FA	17,413	34,941	09/18/2020	08/01/2033
055022-AQ-0	AZUSA CALIF PENSION OBLIG			1	1.D FE	1,400,000	105.2980	1,474,172	1,400,000	1,400,000					3.135	3.135	FA	18,288	36,697	09/18/2020	08/01/2035
055022-AR-8	AZUSA CALIF PENSION OBLIG			1	1.D FE	3,250,000	106.6910	3,467,458	3,250,000	3,250,000					3.620	3.620	FA	49,021	98,368	09/18/2020	08/01/2040
072887-4J-8	BAYONNE N J				1.G FE	925,000	97.1750	898,869	925,000	925,000					1.189	1.189	JJ	4,460		07/09/2021	07/01/2026
072887-4L-3	BAYONNE N J				1.G FE	1,490,000	97.1360	1,447,326	1,490,000	1,490,000					1.658	1.658	JJ	10,019		07/09/2021	07/01/2028
072887-4M-1	BAYONNE N J				1.G FE	2,750,000	97.2090	2,673,248	2,750,000	2,750,000					1.792	1.792	JJ	19,986		07/09/2021	07/01/2029
072887-4N-9	BAYONNE N J			1	1.G FE	1,705,000	97.7480	1,666,603	1,705,000	1,705,000					1.942	1.942	JJ	13,428		07/09/2021	07/01/2030
072887-5B-4	BAYONNE N J				1.G FE	680,000	97.6110	663,755	680,000	680,000					1.458	1.458	FA	4,021		07/09/2021	08/01/2027
072887-5C-2	BAYONNE N J				1.G FE	2,730,000	97.0640	2,649,847	2,730,000	2,730,000					1.658	1.658	FA	18,357		07/09/2021	08/01/2028
074851-RG-3	BEAVER CNTY PA				1.C FE	205,814	113.1880	198,079	175,000	189,302		(4,132)			5.000	2.400	AO	1,847	8,750	10/04/2017	04/15/2025
074851-SK-3	BEAVER CNTY PA				1.C FE	959,812	114.3770	1,012,236	885,000	942,984		(12,695)			4.000	2.384	AO	7,473	35,400	09/02/2020	04/15/2026
074851-SS-6	BEAVER CNTY PA				1.C FE	3,052,962	112.4590	3,165,721	2,815,000	2,999,434		(40,382)			4.000	2.384	AO	23,771	112,600	09/02/2020	04/15/2026
07539P-DB-2	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	147,381	99.2060	148,809	150,000	148,924		1,161			0.000	0.783	N/A			08/13/2020	12/01/2022
07539P-DC-0	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	145,548	97.6400	146,460	150,000	147,354		1,360			0.000	0.927	N/A			08/13/2020	12/01/2023
07539P-DD-8	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	119,133	95.6510	119,564	125,000	120,939		1,360			0.000	1.132	N/A			08/13/2020	12/01/2024
07539P-DE-6	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	206,235	93.4980	205,696	220,000	209,640		2,564			0.000	1.231	N/A			08/13/2020	12/01/2025
07539P-DF-3	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	137,223	91.2310	136,847	150,000	139,849		1,978			0.000	1.425	N/A			08/13/2020	12/01/2026
07539P-DH-9	BEAVERCREEK OHIO CITY SCH DIST				1.B FE	440,000	97.2350	427,834	440,000	440,000					1.230	1.230	JD	451	5,412	08/13/2020	12/01/2027
079365-4C-3	BELLEVUE WASH				1.A FE	4,190,000	99.6840	4,176,760	4,190,000	4,190,000					0.618	0.618	JD	2,158		11/17/2021	12/01/2023
079365-4D-1	BELLEVUE WASH				1.A FE	1,000,000	99.7360	997,360	1,000,000	1,000,000					0.992	0.992	JD	827		11/17/2021	12/01/2024
079365-4E-9	BELLEVUE WASH				1.A FE	1,750,000	99.8450	1,747,288	1,750,000	1,750,000					1.247	1.247	JD	1,819		11/17/2021	12/01/2025
079365-4F-6	BELLEVUE WASH				1.A FE	1,000,000	99.9930	999,930	1,000,000	1,000,000					1.437	1.437	JD	1,198		11/17/2021	12/01/2026
079365-4G-4	BELLEVUE WASH				1.A FE	1,400,000	100.3700	1,405,180	1,400,000	1,400,000					1.620	1.620	JD	1,890		11/17/2021	12/01/2027
083424-GN-5	BENTWORTH SCH DIST PA				1.F FE	1,601,282	113.3650	1,570,105	1,385,000	1,552,637		(38,789)			4.000	1.050	MS	16,312	53,246	08/28/2020	03/15/2026
083473-EZ-7	BENZIE CNTY MICH CENT SCHS				1.C FE	703,802	124.1910	683,051	550,000	691,102		(12,700)			4.000	1.100	MN	3,667	15,889	01/28/2021	05/01/2031
083473-FA-1	BENZIE CNTY MICH CENT SCHS			1	1.C FE	468,971	123.8160	458,119	370,000	460,841		(8,130)			4.000	1.414	MN	2,467	10,689	01/28/2021	05/01/2032
083473-FB-9	BENZIE CNTY MICH CENT SCHS			1	1.C FE	377,946	123.5680	370,704	300,000	371,564		(6,382)			4.000	1.645	MN	2,000	8,667	01/28/2021	05/01/2033
083473-FC-7	BENZIE CNTY MICH CENT SCHS			1	1.C FE	313,325	123.3320	308,330	250,000	308,155		(5,170)			4.000	1.834	MN	1,667	7,222	01/28/2021	05/01/2034
083473-FD-5	BENZIE CNTY MICH CENT SCHS			1	1.C FE	312,513	123.0910	307,728	250,000	307,416		(5,096)			4.000	1.975	MN	1,667	7,222	01/28/2021	05/01/2035
083473-FF-0	BENZIE CNTY MICH CENT SCHS			1	1.C FE	991,432	122.5030	980,024	800,000	975,900		(15,532)			4.000	2.233	MN	5,333	23,111	01/28/2021	05/01/2037
083473-FJ-2	BENZIE CNTY MICH CENT SCHS			1	1.C FE	913,757	121.8060	907,455	745,000	900,143		(13,614)			4.000	2.508	MN	4,967	21,522	01/28/2021	05/01/2040
083473-FL-7	BENZIE CNTY MICH CENT SCHS			1	1.C FE	1,514,775	120.3980	1,504,975	1,250,000	1,493,557		(21,218)			4.000	2.743	MN	8,333	36,111	01/28/2021	05/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
088281-F3-9	BEXAR CNTY TEX			1	1.A FE	2,825,806	122.1320	2,992,234	2,450,000	2,702,649		(42,106)			5.000	2.940	JD	5,444	122,500	12/14/2018	06/15/2032
088281-F4-7	BEXAR CNTY TEX			1	1.A FE	2,578,495	122.2850	2,745,298	2,245,000	2,469,389		(37,324)			5.000	3.000	JD	4,989	112,250	12/14/2018	06/15/2033
088281-F5-4	BEXAR CNTY TEX			1	1.A FE	1,567,950	116.1280	1,741,920	1,500,000	1,545,959		(7,551)			4.000	3.380	JD	2,667	60,000	12/14/2018	06/15/2034
088281-F6-2	BEXAR CNTY TEX			1	1.A FE	1,423,650	122.0000	1,525,000	1,250,000	1,367,033		(19,391)			5.000	3.120	JD	2,778	62,500	12/14/2018	06/15/2035
088365-FB-2	BEXAR CNTY TEX HOSP DIST				1.B FE	124,380	109.8180	109,818	100,000	107,239		(3,332)			5.000	1.520	FA	1,889	5,000	08/10/2016	02/15/2024
088365-GJ-4	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,892,669	113.2790	2,894,278	2,555,000	2,717,929		(49,223)			5.000	2.850	FA	48,261	127,750	04/05/2018	02/15/2032
088365-GK-1	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,203,682	120.0990	2,293,891	1,910,000	2,090,069		(32,066)			5.000	3.000	FA	36,078	95,500	04/05/2018	02/15/2033
088365-GL-9	BEXAR CNTY TEX HOSP DIST			1	1.B FE	2,506,084	120.0850	2,617,853	2,180,000	2,380,106		(35,579)			5.000	3.050	FA	41,178	109,000	04/05/2018	02/15/2034
094226-DA-2	BLOOMFIELD TWP N J BRD ED				1.C FE	810,000	99.9970	809,976	810,000	810,000					0.651	0.651	MS	1,758	5,141	08/12/2020	09/01/2022
094226-DC-8	BLOOMFIELD TWP N J BRD ED				1.C FE	792,029	98.7180	784,808	795,000	792,071		42			0.939	1.079	MS	2,488	4,852	12/15/2021	09/01/2024
094226-DE-4	BLOOMFIELD TWP N J BRD ED				1.C FE	985,000	97.2730	958,139	985,000	985,000					1.373	1.373	MS	4,508	13,186	08/12/2020	09/01/2026
103405-RE-8	BOYERTOWN PA AREA SCH DIST			1	1.C FE	3,247,213	112.4310	3,429,146	3,050,000	3,157,377		(26,047)			4.000	3.020	MN	20,333	122,000	05/02/2018	11/01/2028
108152-DR-7	BRIDGEPORT CONN				1.F FE	236,156	102.5070	220,390	215,000	217,974		(5,421)			5.000	2.400	JJ	4,957	10,750	06/21/2018	07/15/2022
108152-DS-5	BRIDGEPORT CONN				1.F FE	234,179	107.0630	224,832	210,000	217,779		(4,897)			5.000	2.530	JJ	4,842	10,500	06/21/2018	07/15/2023
108152-DT-3	BRIDGEPORT CONN				1.F FE	349,382	111.3820	345,284	310,000	327,459		(6,559)			5.000	2.690	JJ	7,147	15,500	06/21/2018	07/15/2024
108152-EC-9	BRIDGEPORT CONN			1	1.F FE	1,130,960	123.1540	1,231,540	1,000,000	1,090,649		(12,167)			5.000	3.440	JJ	23,056	50,000	06/21/2018	07/15/2033
108152-ED-7	BRIDGEPORT CONN			1	1.F FE	760,354	122.9750	830,081	675,000	734,126		(7,921)			5.000	3.490	JJ	15,563	33,750	06/21/2018	07/15/2034
108152-GF-0	BRIDGEPORT CONN				1.F FE	217,578	111.9500	218,303	195,000	207,773		(4,665)			5.000	2.407	FA	3,683	9,750	11/14/2019	08/15/2024
108152-KN-8	BRIDGEPORT CONN				1.F FE	2,088,046	111.8110	2,174,724	1,945,000	2,072,399		(15,647)			5.000	2.407	FA	36,739		08/31/2021	08/15/2024
108152-KR-9	BRIDGEPORT CONN				1.F FE	1,427,816	111.7350	1,486,076	1,330,000	1,417,116		(10,700)			5.000	2.407	FA	25,122		08/31/2021	08/15/2024
116083-PL-4	BROWNSBURG IND 1999 SCH BLDG C				1.B FE	334,653	102.5020	292,131	285,000	289,127		(7,529)			5.000	2.280	JJ	6,571	14,250	07/09/2015	07/15/2022
116405-WL-1	BROWNSVILLE TEX				1.D FE	508,795	109.1950	496,837	455,000	497,961		(10,834)			5.000	0.520	FA	8,594	3,665	05/27/2021	02/15/2024
116405-WN-7	BROWNSVILLE TEX				1.D FE	593,360	116.2570	581,285	500,000	582,765		(10,595)			5.000	0.900	FA	9,444	4,028	05/27/2021	02/15/2026
116405-WQ-0	BROWNSVILLE TEX				1.D FE	689,216	121.6900	675,380	555,000	678,754		(10,461)			5.000	1.210	FA	10,483	4,471	05/27/2021	02/15/2028
117497-CK-1	BRYAN CNTY GA SCH DIST			1	1.B FE	149,156	114.3830	160,136	140,000	145,342		(1,069)			4.000	3.100	FA	2,333	5,600	03/23/2018	08/01/2033
117497-CM-7	BRYAN CNTY GA SCH DIST			1	1.B FE	613,141	114.0590	661,542	580,000	599,372		(3,864)			4.000	3.210	FA	9,667	23,200	03/23/2018	08/01/2035
118106-JC-8	BUCKEYE ARIZ UN HIGH SCH DIST				1.C FE	152,583	118.7820	148,478	125,000	139,406		(3,006)			5.000	2.290	JJ	3,125	6,250	05/19/2017	07/01/2026
118565-YK-0	BUCKS CNTY PA				1.A FE	1,260,000	100.3750	1,264,725	1,260,000	1,260,000					0.915	0.915	JD	961	11,529	06/12/2020	06/01/2023
118565-YL-8	BUCKS CNTY PA				1.A FE	890,000	100.0140	890,125	890,000	890,000					0.979	0.979	JD	726	8,713	06/12/2020	06/01/2024
118565-YM-6	BUCKS CNTY PA				1.A FE	495,000	99.7050	493,540	495,000	495,000					1.099	1.099	JD	453	5,440	06/12/2020	06/01/2025
118565-YN-4	BUCKS CNTY PA				1.A FE	1,345,000	99.8210	1,342,592	1,345,000	1,345,000					1.305	1.305	JD	1,463	17,552	06/12/2020	06/01/2026
118565-YQ-7	BUCKS CNTY PA				1.A FE	710,000	99.3650	705,492	710,000	710,000					1.512	1.512	JD	895	10,735	06/12/2020	06/01/2028
120343-DQ-8	BULLOCH CNTY GA SCH DIST				1.B FE	2,304,160	110.7020	2,214,040	2,000,000	2,126,174		(52,138)			5.000	2.210	MN	16,667	100,000	06/15/2018	05/01/2024
120343-DR-6	BULLOCH CNTY GA SCH DIST				1.B FE	1,378,162	106.2760	1,291,253	1,215,000	1,261,554		(34,101)			5.000	2.070	MN	10,125	60,750	06/15/2018	05/01/2023
122062-ZG-0	BURLINGTON VT				1.D FE	184,592	112.7730	186,075	165,000	174,771		(3,269)			5.000	2.810	MN	1,375	8,250	11/15/2018	11/01/2024
122062-ZH-8	BURLINGTON VT				1.D FE	152,487	116.8690	157,773	135,000	145,110		(2,458)			5.000	2.920	MN	1,125	6,750	11/15/2018	11/01/2025
122062-ZP-0	BURLINGTON VT			1	1.D FE	286,148	125.3800	319,719	255,000	277,576		(2,874)			5.000	3.530	MN	2,125	12,750	11/15/2018	11/01/2031
122062-ZR-6	BURLINGTON VT			1	1.D FE	323,109	125.2170	363,129	290,000	314,027		(3,048)			5.000	3.620	MN	2,417	14,500	11/15/2018	11/01/2033
123425-HN-3	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,120,000	98.8630	1,107,266	1,120,000	1,120,000					1.000	1.000	MS	3,733	2,364	05/20/2021	09/01/2025
123425-HP-8	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,675,000	98.7500	1,654,063	1,675,000	1,675,000					1.220	1.220	MS	6,812	4,314	05/20/2021	09/01/2026
123425-HQ-6	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,455,000	99.0840	1,441,672	1,455,000	1,455,000					1.500	1.500	MS	7,275	4,608	05/20/2021	09/01/2027
123425-HR-4	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,100,000	99.4680	1,094,148	1,100,000	1,100,000					1.670	1.670	MS	6,123	3,878	05/20/2021	09/01/2028
123425-HS-2	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,000,000	100.7510	1,007,510	1,000,000	1,000,000					1.960	1.960	MS	6,533	4,138	05/20/2021	09/01/2029
123425-HT-0	BUTLER CNTY KS UNI SCH DIST NO 375				1.C FE	1,100,000	101.3710	1,115,081	1,100,000	1,100,000					2.060	2.060	MS	7,553	4,784	05/20/2021	09/01/2030
128510-JZ-8	CALCASIEU PARISH LA SCH DIST N			1	1.C FE	446,668	118.0720	472,288	400,000	435,844		(4,491)			4.000	2.620	MS	5,333	16,000	06/12/2019	03/01/2033
128510-KB-9	CALCASIEU PARISH LA SCH DIST N			1	1.C FE	1,389,034	117.8530	1,479,055	1,255,000	1,358,075		(12,857)			4.000	2.730	MS	16,733	50,200	06/12/2019	03/01/2035
128510-KC-7	CALCASIEU PARISH LA SCH DIST N			1	1.C FE	1,163,918	117.6800	1,241,524	1,055,000	1,138,798		(10,435)			4.000	2.770	MS	14,067	42,200	06/12/2019	03/01/2036
144783-CY-1	CARROLL CNTY GA SCH DIST				1.B FE	352,527	101.1740	293,405	290,000	292,680		(10,651)			5.000	1.280	AO	3,625	14,500	02/19/2016	04/01/2022
144783-CZ-8	CARROLL CNTY GA SCH DIST				1.B FE	228,532	105.9210	195,954	185,000	193,056		(6,342)			5.000	1.470	AO	2,313	9,250	02/19/2016	04/01/2023
146141-BD-7	CARTER CNTY MONT			1	1.D FE	962,091	116.3040	1,000,214	860,000	932,943		(11,146)			4.000	2.470	JJ	17,200	34,400	04/17/2019	07/01/2030
146141-BE-5	CARTER CNTY MONT			1	1.D FE	1,108,830	115.9440	1,159,440	1,000,000	1,077,874		(11,849)			4.000	2.590	JJ	20,000	40,000	04/17/2019	07/01/2031
146141-BF-2	CARTER CNTY MONT			1	1.D FE	858,515	115.7250	902,655	780,000	836,251		(8,529)			4.000	2.690	JJ	15,600	31,200	04/17/2019	07/01/2032
147249-HK-5	CASCADE CNTY MONT HIGH SCH DIS				1.E FE	1,155,404	111.0330	1,071,468	965,000	1,034,269		(26,738)			5.000	2.040	JJ	24,125	48,250	04/12/2017	07/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
148464-AU-4	CASTLE OAKS MET DIST COLO			1	1.F FE	815,892	125.5000	916,150	730,000	792,064		(7,773)			5.000	3.600	JD	3,042	36,500	10/18/2018	12/01/2033
152339-RN-9	CENTINELA VALLEY CALIF UN HIGH				1.C FE	645,000	98.6700	636,422	645,000	645,000					1.365	1.365	FA	3,668	8,217	08/12/2020	08/01/2026
152339-RP-4	CENTINELA VALLEY CALIF UN HIGH				1.C FE	375,000	98.7500	370,313	375,000	375,000					1.565	1.565	FA	2,445	5,478	08/12/2020	08/01/2027
152339-RT-6	CENTINELA VALLEY CALIF UN HIGH			1	1.C FE	555,000	98.6690	547,613	555,000	555,000					2.006	2.006	FA	4,639	10,391	08/12/2020	08/01/2031
152339-RV-1	CENTINELA VALLEY CALIF UN HIGH			1	1.C FE	660,000	98.9310	652,945	660,000	660,000					2.206	2.206	FA	6,067	13,589	08/12/2020	08/01/2033
152339-RW-9	CENTINELA VALLEY CALIF UN HIGH			1	1.C FE	1,000,000	99.1900	991,900	1,000,000	1,000,000					2.306	2.306	FA	9,608	21,523	08/12/2020	08/01/2034
152339-RY-5	CENTINELA VALLEY CALIF UN HIGH			1	1.C FE	565,000	101.0290	570,814	565,000	565,000					2.784	2.784	FA	6,554	14,681	08/12/2020	08/01/2040
153300-VP-0	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	635,238	113.0710	678,426	600,000	620,171		(4,237)			4.000	3.170	MN	3,067	24,000	03/23/2018	05/15/2031
153300-VQ-8	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	765,462	113.0380	819,526	725,000	748,177		(4,864)			4.000	3.210	MN	3,706	29,000	03/23/2018	05/15/2032
153300-VR-6	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	525,720	112.9710	564,855	500,000	514,748		(3,090)			4.000	3.270	MN	2,556	20,000	03/23/2018	05/15/2033
153300-VS-4	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	1,555,760	112.8600	1,692,900	1,500,000	1,533,410		(6,968)			4.000	3.447	MN	7,667	60,000	11/27/2018	05/15/2034
153300-VT-2	CENTRAL DAUPHIN PA SCH DIST			1	1.D FE	834,216	112.5680	900,544	800,000	819,659		(4,105)			4.000	3.390	MN	4,089	32,000	03/23/2018	05/15/2035
157411-SB-6	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	583,140	68.5840	685,840	1,000,000	631,252		19,618			0.000	3.161	N/A			06/05/2019	08/01/2036
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	394,109	65.9310	464,814	705,000	427,258		13,522			0.000	3.220	N/A			06/05/2019	08/01/2037
157411-SD-2	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	671,600	63.4160	792,700	1,250,000	728,808		23,343			0.000	3.260	N/A			06/05/2019	08/01/2038
157411-SE-0	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	2,063,960	60.9380	2,437,520	4,000,000	2,241,977		72,661			0.000	3.299	N/A			06/05/2019	08/01/2039
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	1,362,619	56.1380	1,611,161	2,870,000	1,483,067		49,192			0.000	3.378	N/A			06/05/2019	08/01/2041
157411-SH-3	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	1,185,392	53.9040	1,401,504	2,600,000	1,291,130		43,193			0.000	3.407	N/A			06/05/2019	08/01/2042
157411-SJ-9	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	677,622	51.8000	800,310	1,545,000	738,430		24,843			0.000	3.427	N/A			06/05/2019	08/01/2043
157411-SK-6	CHAFFEY CALIF UN HIGH SCH DIST			1	1.D FE	557,005	50.7200	656,824	1,295,000	607,138		20,483			0.000	3.437	N/A			06/05/2019	02/01/2044
158843-YM-8	CHANDLER ARIZ				1.A FE	4,250,000	99.8160	4,242,180	4,250,000	4,250,000					1.375	1.375	JJ	4,870		11/17/2021	07/01/2026
168520-NX-8	CHICO CALIF UNI SCH DIST			1	1.D FE	2,970,738	116.0580	3,116,157	2,685,000	2,887,814		(33,405)			4.000	2.540	FA	44,750	107,400	06/07/2019	08/01/2038
168520-NY-6	CHICO CALIF UNI SCH DIST			1	1.D FE	1,379,163	115.9040	1,448,800	1,250,000	1,341,722		(15,087)			4.000	2.580	FA	20,833	50,000	06/07/2019	08/01/2039
168520-NZ-3	CHICO CALIF UNI SCH DIST			1	1.D FE	1,679,864	115.7750	1,771,358	1,530,000	1,636,510		(17,479)			4.000	2.650	FA	25,500	61,200	06/07/2019	08/01/2040
169583-GV-7	CHINO VY UNI SCH DIST CALIF			1	1.D FE	211,187	129.9730	227,453	175,000	205,940		(3,166)			5.000	3.405	FA	3,646	8,750	04/06/2020	08/01/2037
169583-GW-5	CHINO VY UNI SCH DIST CALIF			1	1.D FE	180,422	129.7530	194,630	150,000	176,019		(2,657)			5.000	3.489	FA	3,125	7,500	04/06/2020	08/01/2038
169583-GX-3	CHINO VY UNI SCH DIST CALIF			1	1.D FE	329,681	129.5090	356,150	275,000	321,781		(4,769)			5.000	3.564	FA	5,729	13,750	04/06/2020	08/01/2039
169583-GY-1	CHINO VY UNI SCH DIST CALIF			1	1.D FE	358,467	129.3030	387,909	300,000	350,035		(5,090)			5.000	3.632	FA	6,250	15,000	04/06/2020	08/01/2040
169583-HF-1	CHINO VY UNI SCH DIST CALIF				1.D FE	2,955,000	101.3170	2,993,917	2,955,000	2,955,000					1.750	1.750	FA	21,547	51,713	04/07/2020	08/01/2023
169583-HG-9	CHINO VY UNI SCH DIST CALIF				1.D FE	4,840,000	101.4330	4,909,357	4,840,000	4,840,000					1.800	1.800	FA	36,300	87,120	04/07/2020	08/01/2024
169583-HH-7	CHINO VY UNI SCH DIST CALIF				1.D FE	4,695,000	101.2630	4,754,298	4,695,000	4,695,000					1.850	1.850	FA	36,191	86,858	04/07/2020	08/01/2025
169583-HJ-3	CHINO VY UNI SCH DIST CALIF				1.D FE	4,390,000	101.2360	4,444,260	4,390,000	4,390,000					1.950	1.950	FA	35,669	85,605	04/07/2020	08/01/2026
180848-WZ-2	CLARK CNTY NEV			1	1.B FE	5,803,315	123.8730	6,069,777	4,900,000	5,504,515		(84,622)			5.000	2.880	JD	20,417	245,000	04/12/2018	06/01/2031
180848-XA-6	CLARK CNTY NEV			1	1.B FE	3,465,420	123.6190	3,461,332	2,800,000	3,462,651		(2,769)			5.000	1.162	JD	11,667		12/21/2021	06/01/2032
180848-XB-4	CLARK CNTY NEV			1	1.B FE	3,953,168	123.4480	4,154,025	3,365,000	3,759,267		(54,985)			5.000	2.980	JD	14,021	168,250	04/12/2018	06/01/2033
180848-XC-2	CLARK CNTY NEV			1	1.B FE	3,592,031	123.2780	3,790,799	3,075,000	3,421,984		(48,264)			5.000	3.050	JD	12,813	153,750	04/12/2018	06/01/2034
181144-VG-8	CLARK CNTY WASH SCH DIST NO 03			1	1.A FE	1,520,213	121.5280	1,519,100	1,250,000	1,519,502		(711)			4.000	1.417	JD	4,167		12/22/2021	12/01/2038
181144-VH-6	CLARK CNTY WASH SCH DIST NO 03			1	1.A FE	2,020,761	121.2850	2,019,395	1,665,000	2,019,826		(935)			4.000	1.444	JD	5,550		12/22/2021	12/01/2039
183595-BC-0	CLAY IND CMNTY MULTI SCH BLDG				1.B FE	222,614	111.5430	206,355	185,000	198,195		(5,009)			5.000	2.100	JJ	4,265	9,250	10/28/2016	07/15/2024
183595-BD-8	CLAY IND CMNTY MULTI SCH BLDG				1.B FE	405,819	113.6370	380,684	335,000	362,938		(8,804)			5.000	2.150	JJ	7,724	16,750	10/28/2016	01/15/2025
183595-BG-1	CLAY IND CMNTY MULTI SCH BLDG			2	1.B FE	2,454,100	118.3210	2,366,420	2,000,000	2,219,893		(48,223)			5.000	2.295	JJ	46,111	100,000	10/28/2016	07/15/2026
190335-JY-6	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	2,125,320	61.4180	2,456,720	4,000,000	2,262,710		68,459			0.000	3.076	N/A			11/21/2019	08/01/2040
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,536,030	59.2190	1,776,570	3,000,000	1,636,302		49,971			0.000	3.106	N/A			11/21/2019	08/01/2041
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,802,244	57.0220	2,084,154	3,655,000	1,921,045		59,214			0.000	3.135	N/A			11/21/2019	08/01/2042
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF			1	1.B FE	1,139,040	54.9570	1,318,968	2,400,000	1,214,849		37,791			0.000	3.164	N/A			11/21/2019	08/01/2043
204709-JG-5	COMPTON CALIF CMNTY COLLEGE DI			1	1.D FE	2,930,000	102.2940	2,997,214	2,930,000	2,930,000					3.089	3.089	FA	37,712	90,508	05/08/2020	08/01/2035
204709-JH-3	COMPTON CALIF CMNTY COLLEGE DI			1	1.D FE	1,000,000	103.6500	1,036,500	1,000,000	1,000,000					3.463	3.463	FA	14,429	24,847	05/08/2020	08/01/2038
204736-FE-7	COMPTON CALIF UNI SCH DIST			1	1.D FE	511,620	76.5680	574,260	750,000	546,014		14,979			0.000	2.785	N/A			08/08/2019	06/01/2033
204736-FF-4	COMPTON CALIF UNI SCH DIST			1	1.D FE	655,780	73.7950	737,950	1,000,000	701,156		19,773			0.000	2.864	N/A			08/08/2019	06/01/2034
204736-FG-2	COMPTON CALIF UNI SCH DIST			1	1.D FE	346,720	71.0530	390,792	550,000	371,310		10,720			0.000	2.933	N/A			08/08/2019	06/01/2035
204736-FH-0	COMPTON CALIF UNI SCH DIST			1	1.D FE	608,180	68.5610	685,610	1,000,000	651,912		19,070			0.000	2.973	N/A			08/08/2019	06/01/2036
204736-FJ-6	COMPTON CALIF UNI SCH DIST			1	1.D FE	586,270	66.1040	661,040	1,000,000	629,007		18,641			0.000	3.012	N/A			08/08/2019	06/01/2037
204736-FK-3	COMPTON CALIF UNI SCH DIST			1	1.D FE	618,368	63.6850	697,351	1,095,000	664,055		19,932			0.000	3.051	N/A			08/08/2019	06/01/2038

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
204736-FL-1	COMPTON CALIF UNI SCH DIST			1	1.D FE	611,471	61.3070	689,704	1,125,000	657,252		19,979			0.000	3.091	N/A			08/08/2019	06/01/2039
204736-FM-9	COMPTON CALIF UNI SCH DIST			1	1.D FE	507,038	58.9700	572,009	970,000	545,503		16,790			0.000	3.130	N/A			08/08/2019	06/01/2040
204736-FN-7	COMPTON CALIF UNI SCH DIST			1	1.D FE	753,465	56.6790	850,185	1,500,000	811,370		25,283			0.000	3.170	N/A			08/08/2019	06/01/2041
204736-FP-2	COMPTON CALIF UNI SCH DIST			1	1.D FE	723,480	54.4730	817,095	1,500,000	779,798		24,597			0.000	3.209	N/A			08/08/2019	06/01/2042
204736-FQ-0	COMPTON CALIF UNI SCH DIST			1	1.D FE	765,353	52.3840	864,336	1,650,000	825,499		26,274			0.000	3.239	N/A			08/08/2019	06/01/2043
204736-FR-8	COMPTON CALIF UNI SCH DIST			1	1.D FE	336,000	50.4950	378,713	750,000	362,488		11,571			0.000	3.249	N/A			08/08/2019	06/01/2044
204736-FS-6	COMPTON CALIF UNI SCH DIST			1	1.D FE	7,459,560	112.9080	7,621,290	6,750,000	7,259,790		(86,847)			4.000	2.500	JD	22,500	270,000	08/08/2019	06/01/2049
220113-BK-9	CORPUS CHRISTI TEX				1.C FE	164,951	100.7650	151,148	150,000	150,695		(4,131)			5.000	2.191	MS	2,500	7,500	05/16/2018	03/01/2022
220113-BL-7	CORPUS CHRISTI TEX				1.C FE	201,843	105.5000	189,900	180,000	185,622		(4,705)			5.000	2.271	MS	3,000	9,000	05/16/2018	03/01/2023
220113-BV-5	CORPUS CHRISTI TEX			1	1.C FE	603,659	116.9450	619,809	530,000	571,856		(9,305)			5.000	2.971	MS	8,833	26,500	05/16/2018	03/01/2032
220113-CC-6	CORPUS CHRISTI TEX				1.C FE	219,934	100.7650	201,530	200,000	200,926		(5,508)			5.000	2.191	MS	3,333	10,000	05/16/2018	03/01/2022
220113-CD-4	CORPUS CHRISTI TEX				1.C FE	112,135	105.5000	105,500	100,000	103,123		(2,614)			5.000	2.271	MS	1,667	5,000	05/16/2018	03/01/2023
220113-CM-4	CORPUS CHRISTI TEX			1	1.C FE	285,858	117.0350	292,588	250,000	270,355		(4,532)			5.000	2.910	MS	4,167	12,500	05/16/2018	03/01/2031
220113-CN-2	CORPUS CHRISTI TEX			1	1.C FE	353,084	116.9450	362,530	310,000	334,482		(5,443)			5.000	2.971	MS	5,167	15,500	05/16/2018	03/01/2032
220113-CQ-5	CORPUS CHRISTI TEX			1	1.C FE	519,840	111.8670	559,335	500,000	511,355		(2,496)			4.000	3.411	MS	6,667	20,000	05/16/2018	03/01/2034
220113-CR-3	CORPUS CHRISTI TEX			1	1.C FE	559,197	111.5640	602,446	540,000	550,998		(2,414)			4.000	3.471	MS	7,200	21,600	05/16/2018	03/01/2035
224856-FC-3	CRAWFORD CNTY KANS UNI SCH DIS				1.F FE	295,625	115.8960	289,740	250,000	271,487		(5,525)			5.000	2.530	MS	4,167	12,500	05/04/2017	09/01/2025
228485-KK-3	CROWN POINT IND MULTI-SCH BLDG				1.B FE	1,159,270	106.9830	1,069,830	1,000,000	1,041,357		(26,125)			5.000	2.250	JJ	23,056	50,000	03/22/2017	07/15/2023
234667-KT-9	DALLAS CNTY TEX HOSP DIST			1	1.D FE	2,697,800	117.2420	2,755,187	2,350,000	2,616,956		(37,129)			4.000	2.150	FA	35,511	94,000	10/04/2019	08/15/2033
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA				1.F FE	1,338,436	112.9150	1,242,065	1,100,000	1,195,199		(29,194)			5.000	2.120	FA	20,778	55,000	10/20/2016	02/15/2025
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA				1.F FE	612,881	116.4330	599,630	515,000	563,501		(11,017)			5.000	2.577	FA	9,728	25,750	05/02/2017	02/15/2026
245176-GD-8	DEL MAR TEX COLLEGE DIST				1.C FE	200,889	102.9280	185,270	180,000	183,343		(5,291)			5.000	1.980	FA	3,400	9,000	07/19/2018	08/15/2022
245176-GF-3	DEL MAR TEX COLLEGE DIST				1.C FE	402,602	111.7630	391,171	350,000	373,817		(8,713)			5.000	2.310	FA	6,611	17,500	07/19/2018	08/15/2024
245176-GP-1	DEL MAR TEX COLLEGE DIST			1	1.C FE	263,498	113.7630	284,408	250,000	258,201		(1,620)			4.000	3.230	FA	3,778	10,000	07/19/2018	08/15/2032
245176-GQ-9	DEL MAR TEX COLLEGE DIST			1	1.C FE	372,377	113.5200	402,996	355,000	365,570		(2,084)			4.000	3.300	FA	5,364	14,200	07/19/2018	08/15/2033
245176-GR-7	DEL MAR TEX COLLEGE DIST			1	1.C FE	255,586	113.2790	277,534	245,000	251,447		(1,268)			4.000	3.380	FA	3,702	9,800	07/19/2018	08/15/2034
245176-HD-7	DEL MAR TEX COLLEGE DIST				1.C FE	390,618	102.9280	360,248	350,000	356,500		(10,288)			5.000	1.980	FA	6,611	17,500	07/19/2018	08/15/2022
245176-HF-2	DEL MAR TEX COLLEGE DIST				1.C FE	460,116	111.7630	447,052	400,000	427,219		(9,958)			5.000	2.310	FA	7,556	20,000	07/19/2018	08/15/2024
245176-HP-0	DEL MAR TEX COLLEGE DIST			1	1.C FE	400,516	113.7630	432,299	380,000	392,466		(2,463)			4.000	3.230	FA	5,742	15,200	07/19/2018	08/15/2032
245176-HQ-8	DEL MAR TEX COLLEGE DIST			1	1.C FE	818,181	113.5200	885,456	780,000	803,224		(4,579)			4.000	3.300	FA	11,787	31,200	07/19/2018	08/15/2033
250375-LN-0	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	470,000	99.8350	469,225	470,000	470,000					0.610	0.610	FA	191		11/24/2021	08/01/2023
250375-LP-5	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	325,000	99.9600	324,870	325,000	325,000					1.037	1.037	FA	225		11/24/2021	08/01/2024
250375-LQ-3	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	550,000	100.1960	551,078	550,000	550,000					1.352	1.352	FA	496		11/24/2021	08/01/2025
250375-LR-1	DESERT CALIF CMNTY COLLEGE DIST				1.C FE	1,580,000	100.3250	1,585,135	1,580,000	1,580,000					1.552	1.552	FA	1,635		11/24/2021	08/01/2026
250433-TN-9	DESERT SANDS CALIF UNI SCH DIS			1	1.C FE	1,060,940	115.3130	1,153,130	1,000,000	1,042,148		(6,799)			4.000	3.170	FA	16,667	40,000	02/07/2019	08/01/2036
250433-TP-4	DESERT SANDS CALIF UNI SCH DIS			1	1.C FE	843,904	115.1980	921,584	800,000	830,397		(4,890)			4.000	3.250	FA	13,333	32,000	02/07/2019	08/01/2037
250433-TQ-2	DESERT SANDS CALIF UNI SCH DIS			1	1.C FE	262,403	115.1200	287,800	250,000	258,595		(1,379)			4.000	3.320	FA	4,167	10,000	02/07/2019	08/01/2038
259327-Q8-0	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	180,000	100.1490	180,268	180,000	180,000					0.751	0.751	JD	60	1,352	06/18/2020	06/15/2022
259327-Q9-8	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	155,000	100.2880	155,446	155,000	155,000					0.842	0.842	JD	58	1,305	06/18/2020	06/15/2023
259327-R2-2	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	650,000	100.3520	652,288	650,000	650,000					1.089	1.089	JD	315	7,079	06/18/2020	06/15/2024
259327-R3-0	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	360,000	100.2840	361,022	360,000	360,000					1.229	1.229	JD	197	4,424	06/18/2020	06/15/2025
259327-R4-8	DOUGLAS CNTY NEB SCH DIST NO 0				1.C FE	180,000	100.7320	181,318	180,000	180,000					1.462	1.462	JD	117	2,632	06/18/2020	06/15/2026
259864-CU-8	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	521,712	119.8160	539,172	450,000	508,201		(6,657)			4.000	2.629	JD	1,500	18,000	12/06/2019	12/01/2033
259864-CV-6	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	259,551	119.5850	269,066	225,000	253,057		(3,201)			4.000	2.742	JD	750	9,000	12/06/2019	12/01/2034
259864-CW-4	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	206,948	119.4400	214,992	180,000	201,891		(2,493)			4.000	2.828	JD	600	7,200	12/06/2019	12/01/2035
259864-DA-1	DOVE VALLEY MET DIST COLO ARAP			1	1.C FE	113,446	117.8020	117,802	100,000	110,939		(1,237)			4.000	3.092	JD	333	4,000	12/06/2019	12/01/2039
260358-NX-0	DOVER PA AREA SCH DIST			1	1.E FE	373,979	113.5840	397,544	350,000	366,360		(2,834)			4.000	3.030	AO	3,500	14,000	03/05/2019	04/01/2032
260358-NY-8	DOVER PA AREA SCH DIST			1	1.E FE	398,085	113.9900	427,463	375,000	390,769		(2,724)			4.000	3.125	AO	3,750	15,000	03/05/2019	04/01/2033
260358-PA-8	DOVER PA AREA SCH DIST			1	1.E FE	598,453	120.2390	631,255	525,000	575,109		(8,684)			5.000	3.020	AO	6,563	26,250	03/05/2019	04/01/2035
260358-PB-6	DOVER PA AREA SCH DIST			1	1.E FE	425,468	120.1160	450,435	375,000	409,459		(5,959)			5.000	3.090	AO	4,688	18,750	03/05/2019	04/01/2036
260358-PC-4	DOVER PA AREA SCH DIST			1	1.E FE	203,407	120.0050	216,009	180,000	195,994		(2,761)			5.000	3.150	AO	2,250	9,000	03/05/2019	04/01/2037
260358-PD-2	DOVER PA AREA SCH DIST			1	1.E FE	185,711	119.8730	197,790	165,000	179,163		(2,440)			5.000	3.210	AO	2,063	8,250	03/05/2019	04/01/2038
260358-PE-0	DOVER PA AREA SCH DIST			1	1.E FE	560,510	119.6700	598,350	500,000	541,410		(7,120)			5.000	3.270	AO	6,250	25,000	03/05/2019	04/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260358-PF-7	DOVER PA AREA SCH DIST			1	1.E FE	307,252	119.4900	328,598	275,000	297,085		(3,792)			5.000	3.320	AO	3,438	13,750	03/05/2019	04/01/2040
261097-YN-3	DOWNINGTOWN PA AREA SCH DIST			1	1.A FE	1,760,044	119.1780	1,757,876	1,475,000	1,758,357		(1,687)			5.000	0.730	FA	30,729		12/21/2021	08/01/2031
261097-YP-8	DOWNINGTOWN PA AREA SCH DIST			1	1.A FE	1,789,875	119.1780	1,787,670	1,500,000	1,788,160		(1,715)			5.000	0.730	FA	31,250		12/21/2021	08/01/2032
274299-Y8-3	EAST PENN PA SCH DIST				1.C FE	362,831	102.1590	347,341	340,000	343,327		(5,605)			4.000	2.300	FA	5,667	13,600	04/27/2018	08/01/2022
274536-KJ-9	EAST PORTER CNTY SCH BLDG CORP				1.B FE	402,364	111.3020	389,557	350,000	372,816		(8,624)			5.000	2.340	JJ	8,069	17,500	06/06/2018	07/15/2024
278698-AR-6	EBERT MET DIST COLO				1.E FE	232,606	126.4910	252,982	200,000	223,623		(3,020)			5.000	3.090	JD	833	10,000	11/30/2018	12/01/2028
278698-AS-4	EBERT MET DIST COLO			1	1.E FE	288,665	125.6530	314,133	250,000	278,047		(3,572)			5.000	3.180	JD	1,042	12,500	11/30/2018	12/01/2029
278698-AT-2	EBERT MET DIST COLO			1	1.E FE	602,327	125.0900	656,723	525,000	581,154		(7,129)			5.000	3.260	JD	2,188	26,250	11/30/2018	12/01/2030
278698-AU-9	EBERT MET DIST COLO			1	1.E FE	319,956	124.7480	349,294	280,000	309,035		(3,679)			5.000	3.310	JD	1,167	14,000	11/30/2018	12/01/2031
278698-AV-7	EBERT MET DIST COLO			1	1.E FE	668,889	117.9450	766,643	650,000	663,790		(1,724)			4.000	3.650	JD	2,167	26,000	11/30/2018	12/01/2032
278698-AY-1	EBERT MET DIST COLO			1	1.E FE	899,672	124.0330	992,264	800,000	872,628		(9,129)			5.000	3.510	JD	3,333	40,000	11/30/2018	12/01/2035
278698-BM-6	EBERT MET DIST COLO				1.E FE	389,615	126.4910	423,745	335,000	374,568		(5,058)			5.000	3.090	JD	1,396	16,750	11/30/2018	12/01/2028
278698-BP-9	EBERT MET DIST COLO			1	1.E FE	332,714	125.0900	362,761	290,000	321,018		(3,938)			5.000	3.260	JD	1,208	14,500	11/30/2018	12/01/2030
283299-AB-1	EL MONTE CALIF				1.G FE	360,000	100.6090	362,192	360,000	360,000					1.702	1.702	FA	2,553	6,859	06/10/2020	08/01/2022
283299-AD-7	EL MONTE CALIF				1.G FE	225,000	101.9240	229,329	225,000	225,000					2.045	2.045	FA	1,917	5,151	06/10/2020	08/01/2024
283299-AF-2	EL MONTE CALIF				1.G FE	405,000	103.2720	418,252	405,000	405,000					2.465	2.465	FA	4,160	11,176	06/10/2020	08/01/2026
283299-AH-8	EL MONTE CALIF				1.G FE	400,000	104.5540	418,216	400,000	400,000					2.752	2.752	FA	4,587	12,323	06/10/2020	08/01/2028
283299-AJ-4	EL MONTE CALIF				1.G FE	585,000	104.9540	613,981	585,000	585,000					2.802	2.802	FA	6,830	18,350	06/10/2020	08/01/2029
283299-AM-7	EL MONTE CALIF			1	1.G FE	720,000	106.2810	765,223	720,000	720,000					3.102	3.102	FA	9,306	25,002	06/10/2020	08/01/2032
283299-AN-5	EL MONTE CALIF			1	1.G FE	900,000	106.4070	957,663	900,000	900,000					3.202	3.202	FA	12,008	32,260	06/10/2020	08/01/2033
283299-AP-0	EL MONTE CALIF			1	1.G FE	1,210,000	106.4660	1,288,239	1,210,000	1,210,000					3.302	3.302	FA	16,648	44,727	06/10/2020	08/01/2034
283299-AQ-8	EL MONTE CALIF			1	1.G FE	900,000	106.5540	958,986	900,000	900,000					3.402	3.402	FA	12,758	34,275	06/10/2020	08/01/2035
283299-AR-6	EL MONTE CALIF			1	1.G FE	1,000,000	105.0970	1,050,970	1,000,000	1,000,000					3.616	3.616	FA	15,067	40,479	06/10/2020	08/01/2040
283299-AT-2	EL MONTE CALIF			1	1.G FE	2,050,000	105.4750	2,162,238	2,050,000	2,050,000					3.916	3.916	FA	33,449	70,287	06/10/2020	08/01/2050
295515-MH-0	ERIE PA (CITY OF)			1	1.C FE	571,312	120.9100	616,641	510,000	562,987		(5,372)			4.000	2.899	MS	6,800	20,400	05/08/2020	09/01/2033
295515-MJ-6	ERIE PA (CITY OF)			1	1.C FE	664,829	120.6730	718,004	595,000	655,361		(6,111)			4.000	2.982	MS	7,933	23,800	05/08/2020	09/01/2034
295515-MK-3	ERIE PA (CITY OF)			1	1.C FE	445,052	120.4880	481,952	400,000	438,957		(3,934)			4.000	3.069	MS	5,333	16,000	05/08/2020	09/01/2035
295515-ML-1	ERIE PA (CITY OF)			1	1.C FE	1,108,860	120.2640	1,202,640	1,000,000	1,094,159		(9,490)			4.000	3.139	MS	13,333	40,000	05/08/2020	09/01/2036
295515-MM-9	ERIE PA (CITY OF)			1	1.C FE	1,100,430	119.7890	1,197,890	1,000,000	1,086,922		(8,722)			4.000	3.265	MS	13,333	40,000	05/08/2020	09/01/2038
295515-MN-7	ERIE PA (CITY OF)			1	1.C FE	877,368	119.5560	956,448	800,000	866,981		(6,708)			4.000	3.316	MS	10,667	32,000	05/08/2020	09/01/2039
296809-TD-8	ESSEX CNTY N J IMPT AUTH REV			1	1.A FE	898,248	113.8160	910,528	800,000	869,505		(13,526)			4.000	2.100	MN	5,333	32,000	10/24/2019	11/01/2034
296809-TE-6	ESSEX CNTY N J IMPT AUTH REV			1	1.A FE	939,103	113.7730	955,693	840,000	910,160		(13,626)			4.000	2.170	MN	5,600	33,600	10/24/2019	11/01/2035
296809-TF-3	ESSEX CNTY N J IMPT AUTH REV			1	1.A FE	1,392,338	113.7630	1,422,038	1,250,000	1,350,829		(19,548)			4.000	2.230	MN	8,333	50,000	10/24/2019	11/01/2036
296809-TH-9	ESSEX CNTY N J IMPT AUTH REV			1	1.A FE	886,728	113.7980	910,384	800,000	861,486		(11,893)			4.000	2.310	MN	5,333	32,000	10/24/2019	11/01/2038
338765-GM-6	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	714,997	114.8720	677,745	590,000	646,397		(15,353)			5.000	2.150	JJ	14,750	29,500	04/26/2017	07/01/2025
338765-GP-9	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	219,535	118.5380	213,368	180,000	200,498		(4,273)			5.000	2.320	JJ	4,500	9,000	04/26/2017	07/01/2026
338765-GQ-7	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	794,086	120.2630	781,710	650,000	728,849		(14,668)			5.000	2.410	JJ	16,250	32,500	04/26/2017	01/01/2027
338765-HF-0	FLATHEAD CNTY MONT HIGH SCH DI				1.E FE	485,264	116.7430	466,972	400,000	441,528		(9,809)			5.000	2.270	JJ	10,000	20,000	04/26/2017	01/01/2026
338815-DQ-3	FLATHEAD CNTY MONT SCH DIST NO				1.E FE	461,672	106.8610	427,444	400,000	417,463		(11,352)			5.000	2.030	JJ	10,000	20,000	12/21/2017	07/01/2023
34407N-AS-6	FLYING HORSE MET DIST NO 2 COL			1	1.F FE	394,440	120.5180	391,684	325,000	385,710		(6,245)			4.000	2.247	JD	1,083	13,000	07/31/2020	12/01/2034
34407N-AT-4	FLYING HORSE MET DIST NO 2 COL			1	1.F FE	326,554	119.8960	323,719	270,000	319,458		(5,078)			4.000	2.362	JD	900	10,800	07/31/2020	12/01/2035
34407N-AV-9	FLYING HORSE MET DIST NO 2 COL			1	1.F FE	597,440	119.4350	597,175	500,000	585,291		(8,695)			4.000	2.596	JD	1,667	20,000	07/31/2020	12/01/2037
34440P-BR-1	FOLSOM CORDOVA CALIF UNI SCH D			1	1.D FE	10,351,516	114.7310	10,824,870	9,435,000	10,060,540		(122,531)			4.000	2.510	AO	94,350	377,400	07/12/2019	10/01/2037
34440V-CG-1	FOLSOM CORDOVA CALIF UNI SCH D			1	1.D FE	269,620	118.3930	295,983	250,000	263,447		(1,765)			4.000	3.110	AO	2,500	10,000	04/20/2018	10/01/2033
346766-WL-8	FORT BEND CNTY TEX				1.B FE	352,417	100.7590	332,505	330,000	332,204		(13,169)			5.000	0.974	MS	5,500	16,500	05/20/2020	03/01/2022
346766-WM-6	FORT BEND CNTY TEX				1.B FE	1,104,450	105.0500	1,050,500	1,000,000	1,045,405		(38,480)			5.000	1.072	MS	16,667	50,000	05/20/2020	03/01/2023
346766-WU-8	FORT BEND CNTY TEX			1	1.B FE	650,000	101.9790	662,864	650,000	650,000					2.094	2.094	MS	4,537	13,611	05/20/2020	03/01/2030
358232-4J-2	FRESNO CALIF UNI SCH DIST			1	1.D FE	411,394	76.2050	548,676	720,000	474,011		18,362			0.000	3.957	N/A			05/18/2018	08/01/2032
358232-4M-5	FRESNO CALIF UNI SCH DIST			1	1.D FE	109,305	66.1530	148,844	225,000	127,098		5,234			0.000	4.213	N/A			05/18/2018	08/01/2035
358232-4P-8	FRESNO CALIF UNI SCH DIST			1	1.D FE	48,577	60.4250	66,468	110,000	56,604		2,363			0.000	4.272	N/A			05/18/2018	08/01/2037
358232-5E-2	FRESNO CALIF UNI SCH DIST			1	1.D FE	181,752	113.3440	181,350	160,000	174,681		(3,038)			4.000	1.922	FA	2,667	6,400	08/09/2019	08/01/2034
358232-5F-9	FRESNO CALIF UNI SCH DIST			1	1.D FE	960,840	113.0490	960,917	850,000	924,884		(15,460)			4.000	2.001	FA	14,167	34,000	08/09/2019	08/01/2035
358232-5G-7	FRESNO CALIF UNI SCH DIST			1	1.D FE	1,124,870	112.9240	1,129,240	1,000,000	1,084,429		(17,392)			4.000	2.080	FA	16,667	40,000	08/09/2019	08/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
358232-5H-5	FRESNO CALIF UNI SCH DIST			1	1.D FE	953,216	112.7830	958,656	850,000	919,827		(14,364)			4.000	2.130	FA	14,167	34,000	08/09/2019	08/01/2037
358232-5J-1	FRESNO CALIF UNI SCH DIST			1	1.D FE	865,923	112.6710	873,200	775,000	836,552		(12,640)			4.000	2.189	FA	12,917	31,000	08/09/2019	08/01/2038
358232-5K-8	FRESNO CALIF UNI SCH DIST			1	1.D FE	862,753	112.5470	872,239	775,000	834,446		(12,187)			4.000	2.248	FA	12,917	31,000	08/09/2019	08/01/2039
358232-6X-9	FRESNO CALIF UNI SCH DIST				1.D FE	1,110,000	97.7320	1,084,825	1,110,000	1,110,000					1.687	1.687	FA	7,802	15,657	09/17/2020	08/01/2029
362668-LQ-6	GAHANNA-JEFFERSON CITY SCH OHIO			1	1.D FE	2,370,521	120.2840	2,369,595	1,970,000	2,369,474		(1,047)			4.000	1.556	JD	6,567		12/22/2021	12/01/2043
366119-3B-9	GARLAND TEX				1.B FE	348,207	100.5540	316,745	315,000	316,151		(9,350)			5.000	1.980	FA	5,950	15,750	06/06/2018	02/15/2022
366119-3C-7	GARLAND TEX				1.B FE	620,351	105.3300	579,315	550,000	567,651		(15,392)			5.000	2.090	FA	10,389	27,500	06/06/2018	02/15/2023
368347-DC-1	GEARY CNTY KANS UNI SCH DIS NO 475				1.D FE	650,000	97.5870	634,316	650,000	650,000					1.000	1.000	MS	2,149		07/21/2021	09/01/2026
368347-DE-7	GEARY CNTY KANS UNI SCH DIS NO 475				1.D FE	1,000,000	96.9680	969,680	1,000,000	1,000,000					1.300	1.300	MS	4,297		07/21/2021	09/01/2028
368347-DF-4	GEARY CNTY KANS UNI SCH DIS NO 475				1.D FE	1,000,000	96.7070	967,070	1,000,000	1,000,000					1.450	1.450	MS	4,793		07/21/2021	09/01/2029
368347-BM-1	GEARY CNTY KANS UNI SCH DIST N				1.D FE	392,659	116.2910	377,946	325,000	358,571		(8,728)			5.000	2.060	MS	5,417	16,250	11/21/2017	09/01/2025
368347-BN-9	GEARY CNTY KANS UNI SCH DIST N			1	1.D FE	419,829	116.2120	406,742	350,000	384,721		(9,003)			5.000	2.170	MS	5,833	17,500	11/21/2017	09/01/2026
378280-UR-0	GLENDALE ARIZ			1	1.D FE	772,304	126.1120	826,034	655,000	733,750		(10,513)			5.000	2.960	JJ	16,375	32,750	03/21/2018	07/01/2030
378280-US-8	GLENDALE ARIZ			1	1.D FE	845,467	126.1120	908,006	720,000	804,301		(11,233)			5.000	3.010	JJ	18,000	36,000	03/21/2018	07/01/2031
378280-UT-6	GLENDALE ARIZ			1	1.D FE	889,512	126.1120	958,451	760,000	847,077		(11,585)			5.000	3.050	JJ	19,000	38,000	03/21/2018	07/01/2032
378280-UV-1	GLENDALE ARIZ			1	1.D FE	975,920	126.1120	1,059,341	840,000	931,524		(12,135)			5.000	3.140	JJ	21,000	42,000	03/21/2018	07/01/2034
378394-JD-3	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	225,000	100.1310	225,295	225,000	225,000					0.747	0.747	FA	700	1,681	06/18/2020	08/01/2022
378394-JE-1	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	555,000	100.1410	555,783	555,000	555,000					0.826	0.826	FA	1,910	4,584	06/18/2020	08/01/2023
378394-JF-8	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	820,000	100.1420	821,164	820,000	820,000					1.089	1.089	FA	3,721	8,930	06/18/2020	08/01/2024
378394-JG-6	GLENDALE CALIF CMNTY COLLEGE D				1.D FE	2,950,000	99.8720	2,946,224	2,950,000	2,950,000					1.289	1.289	FA	15,844	38,026	06/18/2020	08/01/2025
386448-EC-4	GRAND RIVER HOSP DIST COLO				1.C FE	233,756	114.7670	229,534	200,000	217,683		(4,235)			5.000	2.610	JD	833	10,000	01/12/2018	12/01/2025
386694-ED-1	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	739,193	118.6610	783,163	660,000	721,022		(7,363)			4.000	2.620	JD	2,200	26,400	06/06/2019	12/01/2039
386694-EE-9	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	696,519	118.4910	740,569	625,000	680,146		(6,637)			4.000	2.680	JD	2,083	25,000	06/06/2019	12/01/2040
386694-EF-6	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	975,832	118.2620	1,040,706	880,000	953,944		(8,877)			4.000	2.740	JD	2,933	35,200	06/06/2019	12/01/2041
386694-EG-4	GRANDVIEW HEIGHTS OHIO CITY SC			1	1.B FE	1,554,887	117.9230	1,668,610	1,415,000	1,523,072		(12,913)			4.000	2.850	JD	4,717	56,600	06/06/2019	12/01/2044
399352-Z7-1	GROTON TOWN CONN			1	1.B FE	364,879	118.9380	368,708	310,000	354,673		(6,148)			4.000	2.352	AO	2,618	12,400	04/17/2020	10/15/2032
399430-AX-5	GROUND WTR MGMT SUBDISTRICT CE				1.C FE	350,312	104.2460	328,375	315,000	324,236		(9,911)			5.000	1.760	JD	1,313	15,750	04/16/2019	12/01/2022
399430-BA-4	GROUND WTR MGMT SUBDISTRICT CE				1.C FE	236,848	116.8570	233,714	200,000	222,492		(5,468)			5.000	2.000	JD	833	10,000	04/16/2019	12/01/2025
399430-BC-0	GROUND WTR MGMT SUBDISTRICT CE			1	1.C FE	353,324	120.1400	354,413	295,000	333,875		(7,417)			5.000	2.160	JD	1,229	14,750	04/16/2019	12/01/2027
399430-BD-8	GROUND WTR MGMT SUBDISTRICT CE			1	1.C FE	417,312	119.8200	419,370	350,000	394,905		(8,550)			5.000	2.230	JD	1,458	17,500	04/16/2019	12/01/2028
399430-BE-6	GROUND WTR MGMT SUBDISTRICT CE			1	1.C FE	474,472	119.5010	478,004	400,000	449,731		(9,446)			5.000	2.310	JD	1,667	20,000	04/16/2019	12/01/2029
41415U-AY-2	HARRIS CNTY HOSP DIST - GO				1.C FE	1,372,481	105.2830	1,321,302	1,255,000	1,303,106		(42,188)			5.000	1.540	FA	23,706	62,750	04/08/2020	02/15/2023
41415U-AZ-9	HARRIS CNTY HOSP DIST - GO				1.C FE	1,124,820	109.3060	1,093,060	1,000,000	1,071,080		(32,684)			5.000	1.580	FA	18,889	50,000	04/08/2020	02/15/2024
41415U-BA-3	HARRIS CNTY HOSP DIST - GO				1.C FE	1,154,180	113.2460	1,132,460	1,000,000	1,102,159		(31,644)			5.000	1.630	FA	18,889	50,000	04/08/2020	02/15/2025
415342-RJ-5	HARRISON N J				1.E FE	665,492	100.7570	614,618	610,000	612,785		(16,554)			5.000	2.230	MS	10,167	30,500	09/19/2018	03/01/2022
415342-RK-2	HARRISON N J				1.E FE	1,194,658	105.4400	1,133,480	1,075,000	1,107,699		(27,345)			5.000	2.340	MS	17,917	53,750	09/19/2018	03/01/2023
415342-RL-0	HARRISON N J				1.E FE	484,963	109.6290	471,405	430,000	452,806		(10,127)			5.000	2.470	MS	7,167	21,500	09/19/2018	03/01/2024
416489-UN-0	HARTFORD CNTY CONN MET DIST				1.D FE	339,078	107.1750	321,525	300,000	312,593		(7,959)			5.000	2.210	JJ	6,917	15,000	07/19/2018	07/15/2023
416415-HU-4	HARTFORD CONN				1.D FE	6,562,690	111.5700	6,203,292	5,560,000	5,875,895		(118,710)			5.000	2.670	JJ	128,189	278,000	10/08/2015	07/15/2024
416415-HV-2	HARTFORD CONN				1.D FE	6,920,566	115.6270	6,735,273	5,825,000	6,257,877		(114,856)			5.000	2.780	JJ	134,299	291,250	10/08/2015	07/15/2025
421020-H3-5	HAYS CNTY TEX				1.C FE	116,064	100.5580	100,558	100,000	100,448		(3,648)			5.000	1.310	FA	1,889	5,000	07/25/2017	02/15/2022
421290-4W-4	HAYWARD CALIF UNI SCH DIST			1	1.E FE	666,294	116.9240	736,621	630,000	656,646		(3,571)			4.000	3.280	FA	10,500	25,200	02/28/2019	08/01/2037
421290-5W-3	HAYWARD CALIF UNI SCH DIST				1.E FE	1,198,922	109.1600	1,146,180	1,050,000	1,159,813		(29,939)			4.000	1.020	FA	17,500	37,450	08/27/2020	08/01/2025
421290-5X-1	HAYWARD CALIF UNI SCH DIST				1.E FE	1,154,610	110.9280	1,109,280	1,000,000	1,121,264		(25,538)			4.000	1.268	FA	16,667	35,667	08/27/2020	08/01/2026
421290-5Z-6	HAYWARD CALIF UNI SCH DIST				1.E FE	1,238,292	113.4570	1,202,644	1,060,000	1,210,367		(21,401)			4.000	1.712	FA	17,667	37,807	08/27/2020	08/01/2028
421290-6A-0	HAYWARD CALIF UNI SCH DIST				1.E FE	3,884,541	114.7400	3,780,683	3,295,000	3,803,616		(62,029)			4.000	1.812	FA	54,917	117,522	08/27/2020	08/01/2029
425200-7T-3	HENDERSON NEV				1.C FE	205,000	100.3630	205,744	205,000	205,000					1.268	1.268	JD	217	2,599	06/03/2020	06/01/2022
425200-7U-0	HENDERSON NEV				1.C FE	315,000	101.1050	318,481	315,000	315,000					1.457	1.457	JD	382	4,590	06/03/2020	06/01/2023
425200-7V-8	HENDERSON NEV				1.C FE	535,000	101.5330	543,202	535,000	535,000					1.619	1.619	JD	722	8,662	06/03/2020	06/01/2024
425200-7W-6	HENDERSON NEV				1.C FE	1,040,000	101.7360	1,058,054	1,040,000	1,040,000					1.719	1.719	JD	1,490	17,878	06/03/2020	06/01/2025
425200-7X-4	HENDERSON NEV				1.C FE	1,665,000	102.6410	1,708,973	1,665,000	1,665,000					1.966	1.966	JD	2,728	32,734	06/03/2020	06/01/2026
425200-7Y-2	HENDERSON NEV				1.C FE	1,800,000	103.1130	1,856,034	1,800,000	1,800,000					2.116	2.116	JD	3,174	38,088	06/03/2020	06/01/2027
442331-T7-9	HOUSTON TEX				1.D FE	239,600	105.5120	221,575	210,000	216,904		(5,786)			5.000	2.130	MS	3,500	10,500	12/01/2017	03/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442331-T8-7	HOUSTON TEX				1.D FE	220,387	109.9470	208,899	190,000	201,067		(4,933)			5.000	2.230	MS	3,167	9,500	12/01/2017	03/01/2024
442331-U2-8	HOUSTON TEX				1.D FE	2,205,163	117.9790	2,182,612	1,850,000	2,038,817		(42,587)			5.000	2.410	MS	30,833	92,500	12/01/2017	03/01/2026
45204E-P2-8	ILLINOIS FIN AUTH REV				1.C FE	132,498	103.3860	129,233	125,000	126,802		(1,922)			4.000	2.400	JD	417	5,000	11/30/2018	12/01/2022
45204E-P3-6	ILLINOIS FIN AUTH REV				1.C FE	144,311	106.6310	143,952	135,000	138,740		(1,882)			4.000	2.510	JD	450	5,400	11/30/2018	12/01/2023
45204E-P4-4	ILLINOIS FIN AUTH REV				1.C FE	150,503	109.8130	153,738	140,000	145,350		(1,743)			4.000	2.630	JD	467	5,600	11/30/2018	12/01/2024
45204E-P5-1	ILLINOIS FIN AUTH REV				1.C FE	161,790	112.7130	169,070	150,000	156,915		(1,650)			4.000	2.750	JD	500	6,000	11/30/2018	12/01/2025
45204E-Q4-3	ILLINOIS FIN AUTH REV			1	1.C FE	451,668	123.2310	492,924	400,000	435,821		(5,395)			5.000	3.320	JD	1,667	20,000	11/30/2018	12/01/2032
45204E-Q6-8	ILLINOIS FIN AUTH REV			1	1.C FE	560,362	115.0140	632,577	550,000	557,226		(1,072)			4.000	3.750	JD	1,833	22,000	11/30/2018	12/01/2034
45528U-VX-6	INDIANAPOLIS IND LOC PUB IMPT				1.B FE	298,873	100.1480	260,385	260,000	260,318		(8,124)			5.000	1.830	JJ	5,994	13,000	01/27/2017	01/15/2022
457110-LV-4	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	366,519	120.8600	362,580	300,000	348,866		(8,218)			5.000	1.910	FA	6,250	15,000	10/09/2019	08/01/2032
457110-LW-2	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	425,915	120.7770	422,720	350,000	405,804		(9,366)			5.000	1.970	FA	7,292	17,500	10/09/2019	08/01/2033
457110-LX-0	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	606,045	120.7430	603,715	500,000	578,000		(13,066)			5.000	2.030	FA	10,417	25,000	10/09/2019	08/01/2034
457110-LY-8	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	279,083	112.8100	282,025	250,000	271,461		(3,557)			4.000	2.350	FA	4,167	10,000	10/09/2019	08/01/2035
457110-LZ-5	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	278,145	112.6610	281,653	250,000	270,780		(3,438)			4.000	2.400	FA	4,167	10,000	10/09/2019	08/01/2036
457110-MA-9	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	277,398	112.4930	281,233	250,000	270,236		(3,344)			4.000	2.440	FA	4,167	10,000	10/09/2019	08/01/2037
457110-MB-7	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	359,648	112.3600	365,170	325,000	350,602		(4,225)			4.000	2.480	FA	5,417	13,000	10/09/2019	08/01/2038
457110-MC-5	INGLEWOOD CALIF UNI SCH DIST			1	2.B FE	358,683	112.2120	364,689	325,000	349,899		(4,104)			4.000	2.520	FA	5,417	13,000	10/09/2019	08/01/2039
458436-WJ-7	INTERBORO SCH DIST PA			1	1.C FE	1,108,440	114.6280	1,146,280	1,000,000	1,086,396		(14,214)			4.000	3.044	FA	15,111	40,000	05/20/2020	08/15/2035
458436-WK-4	INTERBORO SCH DIST PA			1	1.C FE	823,013	114.1700	856,275	750,000	808,238		(9,531)			4.000	3.256	FA	11,333	30,000	05/20/2020	08/15/2038
45875C-AF-7	INTERLOCKEN CONS MET DIST COLO				1.F FE	482,181	112.2900	482,847	430,000	456,187		(8,500)			5.000	2.810	JD	1,792	21,500	10/25/2018	12/01/2024
45875C-AG-5	INTERLOCKEN CONS MET DIST COLO				1.F FE	118,923	116.0160	121,817	105,000	113,066		(1,917)			5.000	2.910	JD	438	5,250	10/25/2018	12/01/2025
45875C-AH-3	INTERLOCKEN CONS MET DIST COLO				1.F FE	353,406	119.4480	370,289	310,000	337,696		(5,150)			5.000	3.030	JD	1,292	15,500	10/25/2018	12/01/2026
463777-8B-1	IRVING TEX				1.A FE	500,000	99.7640	498,820	500,000	500,000					0.568	0.568	MS	126		11/17/2021	09/15/2023
463777-8C-9	IRVING TEX				1.A FE	800,000	99.9230	799,384	800,000	800,000					0.972	0.972	MS	346		11/17/2021	09/15/2024
463777-8D-7	IRVING TEX				1.A FE	500,000	100.2130	501,065	500,000	500,000					1.265	1.265	MS	281		11/17/2021	09/15/2025
463777-8E-5	IRVING TEX				1.A FE	1,000,000	100.2770	1,002,770	1,000,000	1,000,000					1.465	1.465	MS	651		11/17/2021	09/15/2026
480102-CW-0	JONES CNTY GA SCH DIST				1.B FE	271,415	102.1940	255,485	250,000	252,927		(4,944)			4.000	1.970	FA	4,167	10,000	02/14/2018	08/01/2022
480102-CY-6	JONES CNTY GA SCH DIST				1.B FE	233,260	111.7900	223,580	200,000	213,933		(5,185)			5.000	2.210	FA	4,167	10,000	02/14/2018	08/01/2024
482124-SD-7	JURUPA CALIF UNI SCH DIST			1	1.D FE	1,120,550	117.4880	1,251,247	1,065,000	1,106,279		(5,078)			4.000	3.380	FA	17,750	42,600	01/16/2019	08/01/2037
482124-SE-5	JURUPA CALIF UNI SCH DIST			1	1.D FE	531,762	117.3160	598,312	510,000	526,194		(1,983)			4.000	3.490	FA	8,500	20,400	01/16/2019	08/01/2038
482124-SF-2	JURUPA CALIF UNI SCH DIST			1	1.D FE	1,396,076	117.1250	1,581,188	1,350,000	1,384,330		(4,187)			4.000	3.590	FA	22,500	54,000	01/16/2019	08/01/2039
482124-SG-0	JURUPA CALIF UNI SCH DIST			1	1.D FE	1,664,645	116.9640	1,888,969	1,615,000	1,652,009		(4,506)			4.000	3.630	FA	26,917	64,600	01/16/2019	08/01/2040
483427-HB-9	KALKASKA MICH PUB SCHS				1.C FE	388,548	126.2930	378,879	300,000	383,423		(5,125)			5.000	1.050	MN	2,500	5,083	07/08/2021	05/01/2029
483427-HE-3	KALKASKA MICH PUB SCHS			1	1.C FE	1,403,174	130.8370	1,367,247	1,045,000	1,387,056		(16,117)			5.000	1.543	MN	8,708	17,707	07/08/2021	05/01/2032
483427-HF-0	KALKASKA MICH PUB SCHS			1	1.C FE	1,372,977	130.5830	1,338,476	1,025,000	1,357,373		(15,604)			5.000	1.795	MN	8,542	17,368	07/08/2021	05/01/2033
483427-HG-8	KALKASKA MICH PUB SCHS			1	1.C FE	995,491	130.3400	971,033	745,000	984,295		(11,197)			5.000	2.008	MN	6,208	12,624	07/08/2021	05/01/2034
483427-HH-6	KALKASKA MICH PUB SCHS			1	1.C FE	1,612,906	130.0930	1,574,125	1,210,000	1,594,949		(17,957)			5.000	2.191	MN	10,083	20,503	07/08/2021	05/01/2035
484873-PW-8	KANSAS CITY MO			1	1.D FE	1,061,406	120.4310	1,083,879	900,000	1,035,887		(15,363)			4.000	2.456	FA	15,000	36,000	04/15/2020	02/01/2034
489645-RS-2	KENNETT PA CONS SCH DIST				1.C FE	3,103,354	112.2150	3,046,637	2,715,000	2,891,246		(61,134)			5.000	2.540	AO	33,938	135,750	05/04/2018	10/01/2024
494782-LK-9	KING CNTY WASH PUB HOSP DIST N				1.F FE	5,095,479	124.1640	5,717,752	4,605,000	4,964,367		(44,807)			5.000	3.710	JD	19,188	230,250	11/28/2018	12/01/2034
503462-WD-1	LA JOYA TEX INDPT SCH DIST			1	1.C FE	984,072	114.3410	983,333	860,000	949,059		(16,419)			4.000	1.870	FA	12,996	34,400	10/10/2019	02/15/2030
503462-WF-6	LA JOYA TEX INDPT SCH DIST			1	1.C FE	841,656	111.4440	830,258	745,000	814,522		(12,739)			4.000	2.070	FA	11,258	29,800	10/10/2019	02/15/2032
503462-WG-4	LA JOYA TEX INDPT SCH DIST			1	1.C FE	886,947	119.6020	879,075	735,000	844,145		(20,079)			5.000	1.940	FA	13,883	36,750	10/10/2019	02/15/2033
503462-WK-5	LA JOYA TEX INDPT SCH DIST			1	1.C FE	650,444	110.8770	648,630	585,000	632,192		(8,581)			4.000	2.320	FA	8,840	23,400	10/10/2019	02/15/2036
503462-WL-3	LA JOYA TEX INDPT SCH DIST			1	1.C FE	604,432	110.7250	603,451	545,000	587,874		(7,786)			4.000	2.360	FA	8,236	21,800	10/10/2019	02/15/2037
503462-WM-1	LA JOYA TEX INDPT SCH DIST			1	1.C FE	553,115	110.6040	553,020	500,000	538,332		(6,953)			4.000	2.400	FA	7,556	20,000	10/10/2019	02/15/2038
504678-BU-6	LA SALLE CNTY TEX			1	1.C FE	1,071,239	120.0580	1,122,542	935,000	1,021,995		(15,330)			5.000	3.040	MS	15,583	46,750	07/24/2018	03/01/2030
504678-BV-4	LA SALLE CNTY TEX			1	1.C FE	285,423	119.6870	299,218	250,000	272,636		(3,983)			5.000	3.090	MS	4,167	12,500	07/24/2018	03/01/2031
504678-BW-2	LA SALLE CNTY TEX			1	1.C FE	1,177,509	119.7400	1,239,309	1,035,000	1,126,137		(16,010)			5.000	3.140	MS	17,250	51,750	07/24/2018	03/01/2032
504678-BX-0	LA SALLE CNTY TEX			1	1.C FE	1,230,075	119.5960	1,297,617	1,085,000	1,177,848		(16,285)			5.000	3.190	MS	18,083	54,250	07/24/2018	03/01/2033
504678-BY-8	LA SALLE CNTY TEX			1	1.C FE	723,539	119.4700	764,608	640,000	693,513		(9,375)			5.000	3.230	MS	10,667	32,000	07/24/2018	03/01/2034
514282-XC-1	LANCASTER PA				1.G FE	689,343	112.3220	679,548	605,000	645,252		(13,534)			5.000	2.550	MN	5,042	30,250	07/25/2018	11/01/2024
522210-KN-2	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	949,473	113.9420	1,025,478	900,000	930,177		(5,903)			4.000	3.220	MS	12,000	36,000	07/11/2018	09/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
522210-KP-7	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	1,107,634	113.7650	1,200,221	1,055,000	1,087,140		(6,274)			4.000	3.290	MS	14,067	42,200	07/11/2018	09/01/2034
522210-KQ-5	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	606,007	113.4690	658,120	580,000	595,898		(3,097)			4.000	3.360	MS	7,733	23,200	07/11/2018	09/01/2035
522218-KT-2	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	561,640	122.2670	611,335	500,000	541,970		(6,619)			5.000	3.361	MS	8,333	25,000	11/08/2018	09/01/2031
522218-KU-9	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	783,482	122.0680	854,476	700,000	756,882		(8,956)			5.000	3.411	MS	11,667	35,000	11/08/2018	09/01/2032
522218-KW-5	LEAVENWORTH CNTY KANS UNI SCH			1	1.D FE	500,072	121.8860	548,487	450,000	484,164		(5,361)			5.000	3.511	MS	7,500	22,500	11/08/2018	09/01/2034
522223-GN-0	LEAVENWORTH CNTY KANS UNI SCH			1	1.E FE	1,095,640	113.4610	1,134,610	1,000,000	1,071,118		(11,491)			4.000	2.640	MS	13,333	73,333	09/27/2019	09/01/2038
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH			1	1.E FE	9,287,073	112.3410	9,717,497	8,650,000	9,125,155		(76,004)			4.000	2.940	MS	115,333	634,333	09/27/2019	09/01/2045
527639-EK-0	LEWIS & CLARK CNTY MONT SCH DI				1.E FE	458,449	114.8720	430,770	375,000	414,181		(10,726)			5.000	1.900	JJ	9,375	18,750	09/22/2017	07/01/2025
527639-EM-6	LEWIS & CLARK CNTY MONT SCH DI				1.E FE	768,486	121.8580	749,427	615,000	705,455		(15,333)			5.000	2.150	JJ	15,375	30,750	09/22/2017	07/01/2027
527639-EZ-7	LEWIS & CLARK CNTY MONT SCH DI				1.E FE	735,539	118.5380	705,301	595,000	670,352		(15,830)			5.000	2.040	JJ	14,875	29,750	09/22/2017	07/01/2026
534247-QR-5	LINCOLN NEB ARPT AUTH				1.B FE	1,288,550	127.0420	1,270,420	1,000,000	1,271,764		(16,786)			5.000	1.200	JJ	24,306		06/24/2021	07/01/2029
534247-QS-3	LINCOLN NEB ARPT AUTH				1.B FE	4,034,400	129.3380	3,983,610	3,080,000	3,985,632		(48,768)			5.000	1.330	JJ	74,861		06/24/2021	07/01/2030
534247-QU-8	LINCOLN NEB ARPT AUTH			1	1.B FE	3,316,850	130.9960	3,274,900	2,500,000	3,279,796		(37,054)			5.000	1.723	JJ	60,764		06/24/2021	07/01/2032
534247-QV-6	LINCOLN NEB ARPT AUTH			1	1.B FE	2,871,930	130.7470	2,837,210	2,170,000	2,840,135		(31,795)			5.000	1.959	JJ	52,743		06/24/2021	07/01/2033
534247-QW-4	LINCOLN NEB ARPT AUTH			1	1.B FE	5,102,573	130.5920	5,047,381	3,865,000	5,046,597		(55,976)			5.000	2.159	JJ	93,941		06/24/2021	07/01/2034
534247-QX-2	LINCOLN NEB ARPT AUTH			1	1.B FE	1,509,513	120.7810	1,503,723	1,245,000	1,497,635		(11,877)			4.000	2.224	JJ	24,208		06/24/2021	07/01/2035
534247-QY-0	LINCOLN NEB ARPT AUTH			1	1.B FE	1,463,374	120.1220	1,453,476	1,210,000	1,452,013		(11,361)			4.000	2.336	JJ	23,528		06/24/2021	07/01/2036
538310-K3-6	LIVERMORE VALLEY CALIF JT UNI			1	1.D FE	397,240	113.5810	397,534	350,000	381,791		(6,574)			4.000	1.920	FA	5,833	14,000	07/31/2019	08/01/2032
538310-K4-4	LIVERMORE VALLEY CALIF JT UNI			1	1.D FE	423,004	113.5630	425,861	375,000	407,342		(6,670)			4.000	2.020	FA	6,250	15,000	07/31/2019	08/01/2033
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST			1	1.C FE	1,185,692	115.6940	1,214,787	1,050,000	1,154,403		(14,496)			4.000	2.360	FA	17,500	42,000	10/09/2019	08/01/2049
545522-MV-3	LOS GATOS CALIF UN SCH DIST			1	1.A FE	652,087	100.3210	652,087	650,000	650,000		(2,087)			4.750	4.184	FA	12,865	30,875	01/01/2021	08/01/2024
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04			1,4	6.	4,009,649	43.0000	3,414,200	7,940,000	3,414,200	92,138	(92,138)			7.250	7.250	JD	47,971	343,942	12/22/2004	12/01/2033
550697-VY-9	LUZERNE CNTY PA				1.C FE	583,355	115.5220	577,610	500,000	542,863		(10,136)			5.000	2.700	JD	1,111	25,000	10/20/2017	12/15/2025
550697-VZ-6	LUZERNE CNTY PA				1.C FE	176,399	118.7750	178,163	150,000	165,168		(2,816)			5.000	2.800	JD	333	7,500	10/20/2017	12/15/2026
55658F-AL-9	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	3,013,202	120.2690	3,169,088	2,635,000	2,937,259		(36,027)			4.000	2.340	FA	43,917	105,400	10/30/2019	02/01/2031
55658F-AM-7	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	3,115,987	119.9330	3,292,161	2,745,000	3,041,756		(35,233)			4.000	2.430	FA	45,750	109,800	10/30/2019	02/01/2032
55658F-AT-2	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	1,649,192	117.8470	1,755,920	1,490,000	1,617,725		(14,961)			4.000	2.740	FA	24,833	59,600	10/30/2019	02/01/2038
55658F-AU-9	MADISON LOCAL SCH DIST BOARD OF ED			1	1.D FE	1,104,140	117.6430	1,176,430	1,000,000	1,083,580		(9,777)			4.000	2.770	FA	16,667	40,000	10/30/2019	02/01/2039
558065-BF-4	MADISON OHIO LOC SCH DIST LAKE			1	1.C FE	316,176	119.8550	329,601	275,000	308,007		(3,849)			4.000	2.300	AO	2,750	9,000	10/22/2019	10/01/2033
558065-BG-2	MADISON OHIO LOC SCH DIST LAKE			1	1.C FE	915,599	119.8850	965,074	805,000	893,772		(10,292)			4.000	2.430	AO	8,050	32,200	10/22/2019	10/01/2035
566747-EP-2	MARICOPA CNTY ARIZ ELEM SCH DI				1.C FE	226,092	105.2980	210,596	200,000	206,965		(4,549)			4.000	1.640	JJ	4,000	8,000	08/23/2017	07/01/2023
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI				1.C FE	199,670	111.6120	195,321	175,000	186,528		(3,146)			4.000	2.040	JJ	3,500	7,000	08/23/2017	07/01/2025
56674M-BL-1	MARICOPA CNTY ARIZ ELEM SCH DI				1.C FE	200,354	102.3960	174,073	170,000	172,807		(5,544)			5.000	1.670	JJ	4,250	8,500	10/21/2016	07/01/2022
56674M-CB-2	MARICOPA CNTY ARIZ ELEM SCH DI			1	1.C FE	756,275	120.2900	781,885	650,000	716,835		(11,033)			5.000	2.960	JJ	16,250	32,500	03/21/2018	07/01/2030
56674M-CC-0	MARICOPA CNTY ARIZ ELEM SCH DI			1	1.C FE	464,000	120.2470	480,988	400,000	440,276		(6,640)			5.000	3.000	JJ	10,000	20,000	03/21/2018	07/01/2031
56674M-CH-9	MARICOPA CNTY ARIZ ELEM SCH DI			1	1.C FE	428,183	119.4570	447,964	375,000	408,588		(5,500)			5.000	3.210	JJ	9,375	18,750	03/21/2018	07/01/2036
566865-JL-6	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	642,012	114.8720	603,078	525,000	578,543		(14,635)			5.000	1.970	JJ	13,125	26,250	06/02/2017	07/01/2025
566897-VX-9	MARICOPA CNTY ARIZ SCH DIST NO				1.D FE	350,931	107.0170	321,051	300,000	312,824		(8,330)			5.000	2.090	JJ	7,500	15,000	03/08/2017	07/01/2023
566897-VY-7	MARICOPA CNTY ARIZ SCH DIST NO				1.D FE	679,018	111.4290	640,717	575,000	612,792		(14,527)			5.000	2.280	JJ	14,375	28,750	03/08/2017	07/01/2024
566897-WD-2	MARICOPA CNTY ARIZ SCH DIST NO				1.D FE	764,055	102.3960	696,293	680,000	690,200		(20,103)			5.000	1.970	JJ	17,000	34,000	03/01/2018	07/01/2022
566897-WF-7	MARICOPA CNTY ARIZ SCH DIST NO				1.D FE	1,447,700	111.4290	1,392,863	1,250,000	1,332,159		(31,582)			5.000	2.280	JJ	31,250	62,500	03/01/2018	07/01/2024
567090-H4-0	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	476,496	114.9440	517,248	450,000	467,101		(2,797)			4.000	3.240	JJ	9,000	18,000	06/13/2018	07/01/2031
567090-H5-7	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	527,445	114.7430	573,715	500,000	517,727		(2,895)			4.000	3.290	JJ	10,000	20,000	06/13/2018	07/01/2032
567090-H6-5	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	549,399	120.9620	574,570	475,000	522,835		(7,886)			5.000	3.000	JJ	11,875	23,750	06/13/2018	07/01/2033
567090-H7-3	MARICOPA CNTY ARIZ SCH DIST NO			1	1.C FE	518,571	120.8130	543,659	450,000	494,123		(7,263)			5.000	3.050	JJ	11,250	22,500	06/13/2018	07/01/2034
567137-G7-3	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	500,180	119.2700	477,080	400,000	449,375		(10,353)			5.000	2.110	JJ	10,000	20,000	10/28/2016	07/01/2026
567137-H5-6	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	343,874	119.2700	327,993	275,000	308,946		(7,118)			5.000	2.110	JJ	6,875	13,750	10/28/2016	07/01/2026
567184-LA-2	MARICOPA CNTY ARIZ SCH DIST NO				1.A FE	4,515,576	115.6230	4,509,297	3,900,000	4,510,775		(4,801)			5.000	0.482	JJ	97,500		12/21/2021	07/01/2025
567235-JJ-6	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	563,054	102.3960	501,740	490,000	497,301		(14,387)			5.000	1.990	JJ	12,250	24,500	03/10/2017	07/01/2022
567235-JK-3	MARICOPA CNTY ARIZ SCH DIST NO				1.C FE	684,713	106.8610	630,480	590,000	613,975		(15,546)			5.000	2.230	JJ	14,750	29,500	03/10/2017	07/01/2023
567426-PW-5	MARICOPA CNTY ARIZ SCH DIST NO				1.B FE	1,176,810	111.2970	1,112,970	1,000,000	1,064,471		(24,761)			5.000	2.330	JJ	25,000	50,000	03/23/2017	07/01/2024
567505-PC-0	MARICOPA CNTY ARIZ UN HIGH SCH				1.B FE	1,426,880	111.5090	1,315,806	1,180,000	1,270,997		(35,254)			5.000	1.830	JJ	29,500	59,000	05/18/2017	07/01/2024
567505-PE-6	MARICOPA CNTY ARIZ UN HIGH SCH				1.B FE	732,966	115.7360	694,416	600,000	660,337		(16,477)			5.000	2.010	JJ	15,000	30,000	05/18/2017	07/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
567505-PK-2	MARICOPA CNTY ARIZ UN HIGH SCH				1.B FE	1,267,855	107.0790	1,193,931	1,115,000	1,161,317		(30,055)			5.000	2.170	JJ	27,875	55,750	04/18/2018	07/01/2023
567505-PL-0	MARICOPA CNTY ARIZ UN HIGH SCH				1.B FE	1,652,765	111.5090	1,594,579	1,430,000	1,524,349		(36,274)			5.000	2.270	JJ	35,750	71,500	04/18/2018	07/01/2024
567505-PT-3	MARICOPA CNTY ARIZ UN HIGH SCH			1	1.B FE	2,007,428	121.7320	2,069,444	1,700,000	1,893,981		(32,244)			5.000	2.750	JJ	42,500	85,000	04/18/2018	07/01/2031
567505-PU-0	MARICOPA CNTY ARIZ UN HIGH SCH			1	1.B FE	1,177,290	121.8220	1,218,220	1,000,000	1,111,942		(18,583)			5.000	2.790	JJ	25,000	50,000	04/18/2018	07/01/2032
567505-PV-8	MARICOPA CNTY ARIZ UN HIGH SCH			1	1.B FE	369,460	121.6770	383,283	315,000	349,415		(5,704)			5.000	2.840	JJ	7,875	15,750	04/18/2018	07/01/2033
567288-TU-9	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	186,192	119.4660	179,199	150,000	169,826		(4,179)			5.000	1.920	JJ	3,750	7,500	12/08/2017	07/01/2026
567288-TV-7	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	169,849	123.0020	166,053	135,000	155,917		(3,562)			5.000	2.010	JJ	3,375	6,750	12/08/2017	07/01/2027
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	868,117	123.0020	848,714	690,000	796,911		(18,206)			5.000	2.010	JJ	17,250	34,500	12/08/2017	07/01/2027
567288-UJ-2	MARICOPA CNTY ARIZ UNI SCH DIS			1	1.C FE	2,187,973	122.3630	2,141,353	1,750,000	2,013,282		(44,718)			5.000	2.090	JJ	43,750	87,500	12/08/2017	07/01/2028
567373-E4-3	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	2,601,508	107.0170	2,434,637	2,275,000	2,371,565		(62,708)			5.000	2.110	JJ	56,875	113,750	03/09/2018	07/01/2023
567373-F4-2	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	955,664	107.0170	909,645	850,000	886,082		(23,431)			5.000	2.110	JJ	21,250	42,500	12/07/2018	07/01/2023
567373-F6-7	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	553,632	115.6230	549,209	475,000	518,558		(11,829)			5.000	2.260	JJ	11,875	23,750	12/07/2018	07/01/2025
567373-F8-3	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	1,196,970	122.7600	1,227,600	1,000,000	1,131,557		(22,098)			5.000	2.430	JJ	25,000	50,000	12/07/2018	07/01/2027
567373-F9-1	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	907,455	125.9680	944,760	750,000	861,357		(15,585)			5.000	2.510	JJ	18,750	37,500	12/07/2018	07/01/2028
567373-G2-5	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	401,181	111.4290	390,002	350,000	373,886		(9,198)			5.000	2.180	JJ	8,750	17,500	12/07/2018	07/01/2024
567389-WU-1	MARICOPA CNTY ARIZ UNI SCH DIS				1.A FE	427,340	119.5160	418,306	350,000	392,565		(8,915)			5.000	2.150	JJ	8,750	17,500	12/14/2017	07/01/2026
567430-QD-8	MARICOPA CNTY ARIZ UNI SCH DIS				1.B FE	347,202	111.2970	333,891	300,000	319,567		(7,519)			5.000	2.300	JJ	7,500	15,000	02/23/2018	07/01/2024
567438-TP-1	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	1,171,980	106.9850	1,069,850	1,000,000	1,043,051		(27,971)			5.000	2.070	JJ	25,000	50,000	03/03/2017	07/01/2023
567438-TQ-9	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	613,406	115.4350	594,490	515,000	558,966		(11,891)			5.000	2.440	JJ	12,875	25,750	03/03/2017	07/01/2025
567438-TS-5	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	389,761	101.8940	366,818	360,000	363,582		(7,058)			4.000	1.990	JJ	7,200	14,400	02/22/2018	07/01/2022
567438-TT-3	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	571,180	106.9850	534,925	500,000	520,921		(13,579)			5.000	2.150	JJ	12,500	25,000	02/22/2018	07/01/2023
567438-TU-0	MARICOPA CNTY ARIZ UNI SCH DIS				1.C FE	1,737,645	111.3500	1,670,250	1,500,000	1,598,211		(37,745)			5.000	2.290	JJ	37,500	75,000	02/22/2018	07/01/2024
57325V-AH-2	MARTIN CNTY TEX HOSP DIST				2.A FE	185,494	106.9890	181,881	170,000	182,342		(3,152)			4.000	0.740	AO	1,700	2,248	05/07/2021	04/01/2024
57325V-AJ-8	MARTIN CNTY TEX HOSP DIST				2.A FE	172,802	109.4580	169,660	155,000	170,144		(2,657)			4.000	0.940	AO	1,550	2,049	05/07/2021	04/01/2025
573428-MN-6	MARTINEZ CALIF UNI SCH DIST				1.C FE	955,000	97.5090	931,211	955,000	955,000					1.261	1.261	FA	5,018	11,206	08/05/2020	08/01/2027
573428-MP-1	MARTINEZ CALIF UNI SCH DIST				1.C FE	2,050,000	97.1910	1,992,416	2,050,000	2,050,000					1.413	1.413	FA	12,069	26,955	08/05/2020	08/01/2028
573428-MQ-9	MARTINEZ CALIF UNI SCH DIST				1.C FE	2,200,000	96.8580	2,130,876	2,200,000	2,200,000					1.513	1.513	FA	13,869	30,974	08/05/2020	08/01/2029
576544-2C-3	MATANUSKA-SUSITNA BORO ALASKA			1	1.C FE	425,000	105.8470	449,850	425,000	425,000					2.693	2.693	MS	3,815	11,445	12/11/2019	03/01/2030
576544-Z9-4	MATANUSKA-SUSITNA BORO ALASKA				1.C FE	1,000,000	104.4730	1,044,730	1,000,000	1,000,000					2.473	2.473	MS	8,243	24,730	12/11/2019	03/01/2027
64704C-AJ-7	MEMPHIS TENN			1	1.C FE	978,750	64.7510	971,265	1,500,000	989,957		11,207			0.000	2.279	N/A			06/11/2021	04/01/2040
64704C-AL-2	MEMPHIS TENN			1	1.C FE	921,840	60.4900	907,350	1,500,000	932,718		10,878			0.000	2.349	N/A			06/11/2021	04/01/2042
64704C-AN-8	MEMPHIS TENN			1	1.C FE	867,810	56.6620	849,930	1,500,000	878,310		10,500			0.000	2.408	N/A			06/11/2021	04/01/2044
64704C-AQ-1	MEMPHIS TENN			1	1.C FE	409,500	53.2200	399,150	750,000	414,537		5,037			0.000	2.447	N/A			06/11/2021	04/01/2046
592090-GT-5	METROPOLITAN GOVT NASHVILLE &				1.D FE	575,000	98.9360	568,882	575,000	575,000					0.689	0.689	JJ	1,981	374	05/19/2021	07/01/2024
592090-GU-2	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	2,310,000	99.0050	2,287,016	2,310,000	2,310,000					1.029	1.029	JJ	11,885	2,245	05/19/2021	07/01/2025
592090-GV-0	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	2,390,000	99.4440	2,376,712	2,390,000	2,390,000					1.379	1.379	JJ	16,479	3,113	05/19/2021	07/01/2026
592090-GW-8	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	600,000	100.1270	600,762	600,000	600,000					1.725	1.725	JJ	5,175	978	05/19/2021	07/01/2027
592090-GX-6	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	490,000	100.3690	491,808	490,000	490,000					2.025	2.025	JJ	4,961	937	05/19/2021	07/01/2028
592090-GY-4	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	400,000	100.7640	403,056	400,000	400,000					2.284	2.284	JJ	4,568	863	05/19/2021	07/01/2029
592090-GZ-1	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	760,000	100.9650	767,334	760,000	760,000					2.494	2.494	JJ	9,477	1,790	05/19/2021	07/01/2030
592090-HA-5	METROPOLITAN GOVT NASHVILLE &			1	1.D FE	1,105,000	101.1460	1,117,663	1,105,000	1,105,000					2.594	2.594	JJ	14,332	2,707	05/19/2021	07/01/2031
592090-HR-8	METROPOLITAN GOVT NASHVILLE &				1.D FE	750,000	98.8520	741,390	750,000	750,000					0.689	0.689	FA	2,153	919	05/19/2021	08/01/2024
592090-HS-6	METROPOLITAN GOVT NASHVILLE &				1.D FE	500,000	98.6890	493,445	500,000	500,000					0.969	0.969	FA	2,019	861	05/19/2021	08/01/2025
592090-HT-4	METROPOLITAN GOVT NASHVILLE &				1.D FE	760,000	99.0790	753,000	760,000	760,000					1.309	1.309	FA	4,145	1,769	05/19/2021	08/01/2026
592090-HU-1	METROPOLITAN GOVT NASHVILLE &				1.D FE	900,000	99.5410	895,869	900,000	900,000					1.645	1.645	FA	6,169	2,632	05/19/2021	08/01/2027
592090-HV-9	METROPOLITAN GOVT NASHVILLE &				1.D FE	600,000	100.0370	600,222	600,000	600,000					1.865	1.865	FA	4,663	1,989	05/19/2021	08/01/2028
592090-HW-7	METROPOLITAN GOVT NASHVILLE &				1.D FE	500,000	101.1400	505,700	500,000	500,000					2.114	2.114	FA	4,404	1,879	05/19/2021	08/01/2029
592090-HX-5	METROPOLITAN GOVT NASHVILLE &				1.D FE	790,000	101.4710	801,621	790,000	790,000					2.224	2.224	FA	7,321	3,123	05/19/2021	08/01/2030
592090-HY-3	METROPOLITAN GOVT NASHVILLE &				1.D FE	1,550,000	101.7520	1,577,156	1,550,000	1,550,000					2.344	2.344	FA	15,138	6,459	05/19/2021	08/01/2031
592112-MW-3	METROPOLITAN GOVT NASHVILLE &			1	1.C FE	11,580,263	104.7210	10,775,791	10,290,000	10,580,646		(284,552)			5.000	2.130	JJ	257,250	514,500	05/17/2018	01/01/2024
592240-VM-4	METROPOLITAN PK DIST TACOMA WA			1	1.C FE	437,823	116.5470	477,843	410,000	428,221		(2,759)			4.000	3.170	JD	1,367	16,400	05/02/2018	12/01/2031
592240-VN-2	METROPOLITAN PK DIST TACOMA WA			1	1.C FE	581,530	122.8950	614,475	500,000	553,264		(8,106)			5.000	3.020	JD	2,083	25,000	05/02/2018	12/01/2033
592240-VP-7	METROPOLITAN PK DIST TACOMA WA			1	1.C FE	578,835	122.7150	613,575	500,000	551,554		(7,830)			5.000	3.080	JD	2,083	25,000	05/02/2018	12/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
593561-BB-8	MIAMI GARDENS FLA				1.E FE	120,000	100.2820	120,338	120,000	120,000					0.913	0.913	JJ	548	974	08/05/2020	07/01/2022
593561-BC-6	MIAMI GARDENS FLA				1.E FE	175,000	100.4560	175,798	175,000	175,000					1.064	1.064	JJ	931	1,655	08/05/2020	07/01/2023
593561-BD-4	MIAMI GARDENS FLA				1.E FE	280,000	100.6280	281,758	280,000	280,000					1.279	1.279	JJ	1,791	3,183	08/05/2020	07/01/2024
593561-BE-2	MIAMI GARDENS FLA				1.E FE	100,000	100.6400	100,640	100,000	100,000					1.339	1.339	JJ	670	1,190	08/05/2020	07/01/2025
60534W-F3-7	MISSISSIPPI DEV BK SPL OBLIG				1.C FE	1,175,760	114.9920	1,149,920	1,000,000	1,098,579		(27,610)			5.000	2.000	JD	4,167	50,000	02/15/2019	06/01/2025
60534W-G8-5	MISSISSIPPI DEV BK SPL OBLIG			1	1.C FE	959,704	115.0220	1,069,705	930,000	950,430		(3,364)			4.000	3.551	JD	3,100	37,200	02/15/2019	06/01/2038
60534W-G9-3	MISSISSIPPI DEV BK SPL OBLIG			1	1.C FE	1,028,320	114.8180	1,148,180	1,000,000	1,019,490		(3,204)			4.000	3.601	JD	3,333	40,000	02/15/2019	06/01/2039
60580T-EV-6	MISSOULA CNTY MONT HIGH DIST N				1.D FE	718,508	122.7600	699,732	570,000	657,033		(14,802)			5.000	2.050	JJ	14,250	28,500	08/25/2017	07/01/2027
608117-DS-3	MOHAVE CNTY ARIZ UN HIGH SCH D				1.E FE	288,175	102.3450	255,863	250,000	253,826		(7,543)			5.000	1.910	JJ	6,250	12,500	03/30/2017	07/01/2022
608117-DU-8	MOHAVE CNTY ARIZ UN HIGH SCH D				1.E FE	265,667	111.1650	250,121	225,000	239,845		(5,707)			5.000	2.270	JJ	5,625	11,250	03/30/2017	07/01/2024
608117-DV-6	MOHAVE CNTY ARIZ UN HIGH SCH D				1.E FE	237,412	115.2470	230,494	200,000	216,864		(4,558)			5.000	2.470	JJ	5,000	10,000	03/30/2017	07/01/2025
608557-A9-5	MOLINE ILL				1.E FE	1,220,000	99.5710	1,214,766	1,220,000	1,220,000					0.702	0.702	JD	381		11/18/2021	12/01/2023
608557-B2-9	MOLINE ILL				1.E FE	575,000	99.8590	574,189	575,000	575,000					1.151	1.151	JD	294		11/18/2021	12/01/2024
608557-B3-7	MOLINE ILL				1.E FE	920,000	100.0530	920,488	920,000	920,000					1.439	1.439	JD	588		11/18/2021	12/01/2025
611305-MY-6	MONROE TWP MIDDLESEX CNTY N J			1	1.D FE	958,788	103.6250	979,256	945,000	956,981		(1,452)			2.529	2.343	FA	9,958	23,899	09/30/2020	08/01/2031
611305-MS-9	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	1,000,000	102.2640	1,022,640	1,000,000	1,000,000					1.946	1.946	FA	8,108	19,460	02/07/2020	08/01/2025
611305-MT-7	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	2,000,000	102.6580	2,053,160	2,000,000	2,000,000					2.071	2.071	FA	17,258	41,420	02/07/2020	08/01/2026
611305-MV-2	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	2,000,000	103.1550	2,063,100	2,000,000	2,000,000					2.249	2.249	FA	18,742	44,980	02/07/2020	08/01/2028
611305-MW-0	MONROE TWP MIDDLESEX CNTY N J BRD				1.D FE	1,000,000	103.3590	1,033,590	1,000,000	1,000,000					2.349	2.349	FA	9,788	23,490	02/07/2020	08/01/2029
611305-MX-8	MONROE TWP MIDDLESEX CNTY N J BRD			1	1.D FE	850,000	103.0320	875,772	850,000	850,000					2.399	2.399	FA	8,496	20,392	02/07/2020	08/01/2030
611305-MZ-3	MONROE TWP MIDDLESEX CNTY N J BRD			1	1.D FE	650,000	104.1070	676,696	650,000	650,000					2.629	2.629	FA	7,120	17,089	02/07/2020	08/01/2032
611305-NA-7	MONROE TWP MIDDLESEX CNTY N J BRD			1	1.D FE	650,000	104.4420	678,873	650,000	650,000					2.729	2.729	FA	7,391	17,739	02/07/2020	08/01/2033
612285-AC-0	MONTEBELLO CALIF PENSION OBLIG				1.C FE	1,170,000	101.3160	1,185,397	1,170,000	1,170,000					2.173	2.173	JD	2,119	25,424	05/28/2020	06/01/2023
612285-AD-8	MONTEBELLO CALIF PENSION OBLIG				1.C FE	900,000	102.1200	919,080	900,000	900,000					2.403	2.403	JD	1,802	21,627	05/28/2020	06/01/2024
612285-AG-1	MONTEBELLO CALIF PENSION OBLIG				1.C FE	1,800,000	104.2450	1,876,410	1,800,000	1,800,000					2.980	2.980	JD	4,470	53,640	05/28/2020	06/01/2027
612285-AJ-5	MONTEBELLO CALIF PENSION OBLIG				1.C FE	900,000	105.5960	950,364	900,000	900,000					3.193	3.193	JD	2,395	28,737	05/28/2020	06/01/2029
612285-AL-0	MONTEBELLO CALIF PENSION OBLIG				1.C FE	1,918,872	107.0440	1,926,792	1,800,000	1,904,854		(9,689)			3.343	2.640	JD	5,015	60,174	07/15/2020	06/01/2031
612285-AP-1	MONTEBELLO CALIF PENSION OBLIG			1	1.C FE	2,425,000	107.4620	2,605,954	2,425,000	2,425,000					4.256	4.256	JD	8,601	103,208	05/28/2020	06/01/2045
612582-DG-8	MONTEREY PENINSULA CALIF UNI S			1	1.D FE	832,088	117.1340	937,072	800,000	823,334		(3,101)			4.000	3.500	FA	13,333	32,000	01/17/2019	08/01/2039
612582-EH-5	MONTEREY PENINSULA CALIF UNI S			1	1.D FE	1,163,680	117.3140	1,302,185	1,110,000	1,148,984		(5,201)			4.000	3.400	FA	18,500	44,400	01/17/2019	08/01/2038
61320A-AA-0	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	300,000	99.7550	299,265	300,000	300,000					0.634	0.634	MN	317	1,902	08/20/2020	11/01/2023
61320A-AB-8	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	300,000	99.4430	298,329	300,000	300,000					0.847	0.847	MN	424	2,541	08/20/2020	11/01/2024
61320A-AC-6	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	325,000	98.8880	321,386	325,000	325,000					0.947	0.947	MN	513	3,078	08/20/2020	11/01/2025
61320A-AD-4	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	180,000	98.7650	177,777	180,000	180,000					1.183	1.183	MN	355	2,129	08/20/2020	11/01/2026
61320A-AE-2	MONTGOMERY CNTY ALA CMNTY COOP				1.C FE	225,000	98.7610	222,212	225,000	225,000					1.373	1.373	MN	515	3,089	08/20/2020	11/01/2027
61320A-AJ-1	MONTGOMERY CNTY ALA CMNTY COOP			1	1.C FE	205,000	99.9130	204,822	205,000	205,000					1.875	1.875	MN	641	3,844	08/20/2020	11/01/2031
61320A-AK-8	MONTGOMERY CNTY ALA CMNTY COOP			1	1.C FE	200,000	100.4370	200,874	200,000	200,000					1.975	1.975	MN	658	3,950	08/20/2020	11/01/2032
61320A-AL-6	MONTGOMERY CNTY ALA CMNTY COOP			1	1.C FE	300,000	100.9480	302,844	300,000	300,000					2.085	2.085	MN	1,043	6,255	08/20/2020	11/01/2033
61709K-CV-1	MORGAN CNTY ALA BRD ED			1	1.D FE	539,615	114.9340	574,670	500,000	532,238		(3,680)			4.000	3.050	MS	6,667	14,000	11/14/2019	03/01/2049
623040-KN-1	MOUNT SAN ANTONIO CALIF CMNTY COLL				1.C FE	655,000	104.5180	684,593	655,000	655,000					2.329	2.329	FA	6,356	15,255	01/09/2020	08/01/2027
623040-KZ-4	MOUNT SAN ANTONIO CALIF CMNTY COLL			1	1.C FE	1,100,000	104.7170	1,151,887	1,100,000	1,100,000					2.819	2.819	FA	12,920	31,009	01/09/2020	08/01/2032
62476H-CU-9	MSD OF WASHINGTON TWP IN			1	1.B FE	532,280	118.4040	562,419	475,000	520,933		(5,453)			4.000	2.580	JJ	8,761	19,000	10/24/2019	01/15/2039
627636-VP-5	MUSKEGO WIS			1	1.B FE	405,490	114.3190	440,128	385,000	398,258		(2,201)			4.000	3.300	JD	1,283	15,400	06/27/2018	06/01/2034
63877N-MP-9	NATOMAS UNI SCH DIST CALIF			1	1.E FE	1,150,000	97.8290	1,125,034	1,150,000	1,150,000					1.450	1.450	FA	6,948	13,896	09/16/2020	08/01/2027
63877N-MQ-7	NATOMAS UNI SCH DIST CALIF			1	1.E FE	1,450,000	97.7950	1,418,028	1,450,000	1,450,000					1.600	1.600	FA	9,667	19,333	09/16/2020	08/01/2028
642714-DJ-5	NEW BRITAIN CONN				1.G FE	450,000	100.2460	451,107	450,000	450,000					0.891	0.891	MS	1,337	4,010	08/20/2020	09/01/2022
642714-DK-2	NEW BRITAIN CONN				1.G FE	450,000	100.1960	450,882	450,000	450,000					1.014	1.014	MS	1,521	4,563	08/20/2020	09/01/2023
642714-DL-0	NEW BRITAIN CONN				1.G FE	180,000	100.4710	180,848	180,000	180,000					1.522	1.522	MS	913	2,740	08/20/2020	09/01/2025
642714-DM-8	NEW BRITAIN CONN				1.G FE	750,000	100.3810	752,858	750,000	750,000					1.664	1.664	MS	4,160	12,480	08/20/2020	09/01/2026
645020-2B-3	NEW HAVEN CONN				2.A FE	3,850,638	111.9390	3,598,839	3,215,000	3,422,769		(75,834)			5.000	2.440	FA	60,728	160,750	12/30/2015	08/15/2024
645020-2T-4	NEW HAVEN CONN				1.F FE	359,574	102.9430	308,829	300,000	306,456		(10,256)			5.000	1.510	FA	5,667	15,000	08/17/2016	08/15/2022
645020-2V-9	NEW HAVEN CONN				1.F FE	3,704,940	111.7070	3,351,210	3,000,000	3,243,161		(89,745)			5.000	1.820	FA	56,667	150,000	08/17/2016	08/15/2024
645020-6T-0	NEW HAVEN CONN				1.F FE	727,414	107.3740	708,668	660,000	682,776		(13,888)			5.000	2.757	FA	13,750	33,000	09/07/2018	08/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
645020-6U-7	NEW HAVEN CONN				1.C FE	2,135,558	116.0520	2,123,752	1,830,000	1,995,725		(43,317)			5.000	2.376	FA	34,567	91,500	09/07/2018	08/15/2025
645020-7E-2	NEW HAVEN CONN				1.F FE	4,342,440	107.2590	4,226,005	3,940,000	4,075,964		(82,909)			5.000	2.757	FA	82,083	197,000	09/07/2018	08/01/2023
645020-7F-9	NEW HAVEN CONN				2.A FE	163,376	115.7230	162,012	140,000	152,678		(3,314)			5.000	2.376	FA	2,644	7,000	09/07/2018	08/15/2025
645020-7W-2	NEW HAVEN CONN				1.F FE	1,119,353	105.0270	1,060,773	1,010,000	1,047,612		(34,183)			5.000	1.520	FA	21,042	50,500	11/07/2019	02/01/2023
645020-7Y-8	NEW HAVEN CONN				1.F FE	1,455,775	113.5900	1,419,875	1,250,000	1,374,169		(38,918)			5.000	1.680	FA	26,042	62,500	11/07/2019	02/01/2025
645020-8M-3	NEW HAVEN CONN				1.F FE	250,000	104.2210	260,553	250,000	250,000					2.857	2.857	FA	2,976	7,143	12/05/2019	08/01/2027
645020-8N-1	NEW HAVEN CONN				1.F FE	575,000	103.9380	597,644	575,000	575,000					2.907	2.907	FA	6,965	16,715	12/05/2019	08/01/2028
645020-8R-2	NEW HAVEN CONN				1.F FE	510,000	104.0850	530,834	510,000	510,000					3.157	3.157	FA	6,709	16,101	12/05/2019	08/01/2031
645020-Z9-2	NEW HAVEN CONN				2.A FE	2,103,966	102.9430	1,852,974	1,800,000	1,830,387		(47,999)			5.000	2.250	FA	34,000	90,000	12/10/2015	08/15/2022
645021-CA-2	NEW HAVEN CONN				1.F FE	1,895,000	99.6760	1,888,860	1,895,000	1,895,000					1.990	1.990	FA	5,342		10/22/2021	08/01/2027
645021-CB-0	NEW HAVEN CONN				1.F FE	1,995,000	99.8840	1,992,686	1,995,000	1,995,000					2.240	2.240	FA	6,331		10/22/2021	08/01/2028
645021-CC-8	NEW HAVEN CONN				1.F FE	4,595,000	100.0040	4,595,184	4,595,000	4,595,000					2.412	2.412	FA	15,701		10/22/2021	08/01/2029
645021-CD-6	NEW HAVEN CONN				1.F FE	2,000,000	99.9680	1,999,360	2,000,000	2,000,000					2.562	2.562	FA	7,259		10/22/2021	08/01/2030
64763F-ZT-9	NEW ORLEANS LA				1.F FE	2,000,000	99.6430	1,992,860	2,000,000	2,000,000					1.369	1.369	MS	4,944		10/08/2021	09/01/2025
64763F-ZU-6	NEW ORLEANS LA				1.F FE	3,000,000	99.5550	2,986,650	3,000,000	3,000,000					1.569	1.569	MS	8,499		10/08/2021	09/01/2026
64763F-ZV-4	NEW ORLEANS LA				1.F FE	2,920,000	100.0190	2,920,555	2,920,000	2,920,000					1.854	1.854	MS	9,775		10/08/2021	09/01/2027
64763F-ZW-2	NEW ORLEANS LA				1.F FE	2,500,000	100.2420	2,506,050	2,500,000	2,500,000					2.054	2.054	MS	9,272		10/08/2021	09/01/2028
64966M-ZP-7	NEW YORK N Y			1	1.C FE	2,640,938	123.6760	2,782,710	2,250,000	2,508,741		(37,157)			5.000	2.970	AO	28,125	112,500	04/12/2018	04/01/2034
64966M-ZQ-5	NEW YORK N Y			1	1.C FE	5,202,273	123.2980	5,486,761	4,450,000	4,948,306		(71,429)			5.000	3.020	AO	55,625	222,500	04/12/2018	04/01/2035
64966Q-JC-5	NEW YORK N Y				1.C FE	16,820,000	100.1500	16,845,230	16,820,000	16,820,000					1.100	1.100	MS	61,673	185,020	03/04/2020	03/01/2022
64966Q-JH-4	NEW YORK N Y				1.C FE	30,115,000	99.4240	29,941,538	30,115,000	30,115,000					1.500	1.500	MS	150,575	451,725	03/04/2020	03/01/2027
64971X-MH-8	NEW YORK N Y CITY TRANSITIONAL				1.A FE	17,913,100	103.3930	11,916,043	11,525,000	12,375,294		(117,806)			2.530	1.394	MN	48,597	291,583	01/01/2021	11/01/2028
64990C-V2-4	NEW YORK ST DORM AUTH REVS NON				1.E FE	657,712	111.5750	613,663	550,000	594,691		(15,673)			5.000	1.950	AO	6,875	27,500	10/10/2017	10/01/2024
64990C-V3-2	NEW YORK ST DORM AUTH REVS NON				1.E FE	604,560	115.2140	576,070	500,000	551,824		(13,147)			5.000	2.110	AO	6,250	25,000	10/10/2017	10/01/2025
64990G-BB-7	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	2,523,023	119.6140	2,607,585	2,180,000	2,385,753		(39,899)			5.000	2.860	AO	27,250	109,000	05/10/2018	10/01/2031
64990G-BC-5	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	1,854,979	119.5110	1,918,152	1,605,000	1,754,993		(29,069)			5.000	2.880	AO	20,063	80,250	05/10/2018	04/01/2032
64990G-BD-3	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	6,125,475	119.5110	6,334,083	5,300,000	5,795,303		(95,992)			5.000	2.880	AO	66,250	265,000	05/10/2018	10/01/2032
64990G-BF-8	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	3,884,127	119.4080	4,024,050	3,370,000	3,678,690		(59,757)			5.000	2.920	AO	42,125	168,500	05/10/2018	10/01/2033
64990G-DN-9	NEW YORK ST DORM AUTH REVS NON				1.D FE	2,247,210	103.5910	2,092,538	2,020,000	2,061,648		(54,524)			5.000	2.210	AO	25,250	101,000	05/10/2018	10/01/2022
64990G-DP-4	NEW YORK ST DORM AUTH REVS NON				1.D FE	113,376	108.1330	108,133	100,000	104,638		(2,570)			5.000	2.280	AO	1,250	5,000	05/10/2018	10/01/2023
64990G-DX-7	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	1,153,800	119.7180	1,197,180	1,000,000	1,092,987		(18,016)			5.000	2.890	AO	12,500	50,000	05/10/2018	10/01/2031
650367-PT-6	NEWARK N J				1.F FE	567,180	107.4960	537,480	500,000	538,145		(21,618)			5.000	0.610	AO	6,250	25,000	08/14/2020	10/01/2023
650367-PU-3	NEWARK N J				1.F FE	702,888	111.2570	667,542	600,000	669,443		(24,906)			5.000	0.740	AO	7,500	30,000	08/14/2020	10/01/2024
650370-DL-0	NEWARK N J BRD ED				1.C FE	508,830	131.9810	494,929	375,000	503,472		(5,358)			5.000	1.190	JJ	7,917		07/16/2021	07/15/2031
650370-DM-8	NEWARK N J BRD ED			1	1.C FE	539,184	131.6230	526,492	400,000	533,634		(5,550)			5.000	1.538	JJ	8,444		07/16/2021	07/15/2032
650370-DN-6	NEWARK N J BRD ED			1	1.C FE	671,210	131.3740	656,870	500,000	664,399		(6,811)			5.000	1.804	JJ	10,556		07/16/2021	07/15/2033
650370-DP-1	NEWARK N J BRD ED			1	1.C FE	493,868	121.5620	486,248	400,000	490,159		(3,709)			4.000	1.943	JJ	6,756		07/16/2021	07/15/2034
650370-DQ-9	NEWARK N J BRD ED			1	1.C FE	461,051	121.1470	454,301	375,000	457,659		(3,392)			4.000	2.096	JJ	6,333		07/16/2021	07/15/2035
650370-DR-7	NEWARK N J BRD ED			1	1.C FE	490,128	120.7840	483,136	400,000	486,582		(3,546)			4.000	2.222	JJ	6,756		07/16/2021	07/15/2036
650370-DS-5	NEWARK N J BRD ED			1	1.C FE	488,892	120.4950	481,980	400,000	485,400		(3,492)			4.000	2.325	JJ	6,756		07/16/2021	07/15/2037
762196-YZ-0	NEWPORT RI - HEBC POST-D INT				1.B FE	1,000,000	98.7280	987,280	1,000,000	1,000,000					1.101	1.101	MN	1,407	5,597	04/30/2021	05/15/2025
762196-ZA-4	NEWPORT RI - HEBC POST-D INT				1.B FE	1,000,000	98.2390	982,390	1,000,000	1,000,000					1.251	1.251	MN	1,599	6,359	04/30/2021	05/15/2026
762196-ZB-2	NEWPORT RI - HEBC POST-D INT				1.B FE	1,655,000	98.9180	1,637,093	1,655,000	1,655,000					1.617	1.617	MN	3,420	13,604	04/30/2021	05/15/2027
762196-ZC-0	NEWPORT RI - HEBC POST-D INT				1.B FE	1,625,000	99.0100	1,608,913	1,625,000	1,625,000					1.817	1.817	MN	3,773	15,009	04/30/2021	05/15/2028
762196-ZD-8	NEWPORT RI - HEBC POST-D INT				1.B FE	1,585,000	99.4480	1,576,251	1,585,000	1,585,000					1.982	1.982	MN	4,014	15,969	04/30/2021	05/15/2029
762196-ZE-6	NEWPORT RI - HEBC POST-D INT				1.B FE	1,545,000	99.7680	1,541,416	1,545,000	1,545,000					2.082	2.082	MN	4,110	16,352	04/30/2021	05/15/2030
762196-ZF-3	NEWPORT RI - HEBC POST-D INT				1.B FE	1,505,000	100.1210	1,506,821	1,505,000	1,505,000					2.182	2.182	MN	4,196	16,693	04/30/2021	05/15/2031
762196-ZG-1	NEWPORT RI - HEBC POST-D INT			1	1.B FE	1,480,000	100.3880	1,485,742	1,480,000	1,480,000					2.262	2.262	MN	4,278	17,018	04/30/2021	05/15/2032
762196-ZH-9	NEWPORT RI - HEBC POST-D INT			1	1.B FE	1,355,000	101.0710	1,369,512	1,355,000	1,355,000					2.362	2.362	MN	4,090	16,269	04/30/2021	05/15/2033
652560-BR-3	NEWTON CNTY GA				1.C FE	473,090	102.7920	442,006	430,000	436,809		(11,475)			5.000	2.251	FA	8,958	21,500	09/28/2018	08/01/2022
652560-BS-1	NEWTON CNTY GA				1.C FE	252,041	107.3080	241,443	225,000	234,210		(5,645)			5.000	2.350	FA	4,688	11,250	09/28/2018	08/01/2023
656491-PL-5	NORRISTOWN PA AREA SCH DIST			1	1.E FE	341,559	119.3220	357,966	300,000	325,260		(4,965)			5.000	3.050	MS	5,000	15,000	07/13/2018	09/01/2031
656491-PM-3	NORRISTOWN PA AREA SCH DIST			1	1.E FE	340,641	119.2210	357,663	300,000	324,717		(4,853)			5.000	3.090	MS	5,000	15,000	07/13/2018	09/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
656491-PN-1	NORRISTOWN PA AREA SCH DIST			1	1.E FE	617,163	119.1200	649,204	545,000	588,916		(8,612)			5.000	3.130	MS	9,083	27,250	07/13/2018	09/01/2033
656491-PP-6	NORRISTOWN PA AREA SCH DIST			1	1.E FE	1,733,583	118.9180	1,825,391	1,535,000	1,655,926		(23,688)			5.000	3.170	MS	25,583	76,750	07/13/2018	09/01/2034
663532-KR-9	NORTHAMPTON CNTY PA			1	1.B FE	810,000	105.5470	854,931	810,000	810,000					2.691	2.691	AO	5,449	21,797	10/23/2019	10/01/2030
672325-H7-5	OAKLAND CALIF UNI SCH DIST ALA			1	1.E FE	1,117,690	116.1710	1,161,710	1,000,000	1,084,763		(14,040)			4.000	2.370	FA	16,667	40,000	08/02/2019	08/01/2035
672325-H8-3	OAKLAND CALIF UNI SCH DIST ALA			1	1.E FE	1,114,610	116.0160	1,160,160	1,000,000	1,082,581		(13,660)			4.000	2.410	FA	16,667	40,000	08/02/2019	08/01/2036
672325-H9-1	OAKLAND CALIF UNI SCH DIST ALA			1	1.E FE	1,945,213	115.8420	2,027,235	1,750,000	1,890,721		(23,247)			4.000	2.450	FA	29,167	70,000	08/02/2019	08/01/2037
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST			1	1.D FE	807,660	57.5850	863,775	1,500,000	836,915		22,072			0.000	2.772	N/A			08/19/2020	08/01/2043
675383-TF-0	OCEANSIDE CALIF UNI SCH DIST			1	1.D FE	503,890	53.8210	538,210	1,000,000	522,482		14,028			0.000	2.818	N/A			08/19/2020	08/01/2045
680616-J5-9	OLENTANGY LOC SCH DIST OHIO			1	1.B FE	723,619	123.1540	751,239	610,000	683,395		(11,264)			5.000	2.780	JD	2,542	30,500	03/21/2018	12/01/2031
680616-J9-1	OLENTANGY LOC SCH DIST OHIO			1	1.B FE	380,923	115.9540	417,434	360,000	373,632		(2,055)			4.000	3.290	JD	1,200	14,400	03/21/2018	12/01/2035
680616-K2-4	OLENTANGY LOC SCH DIST OHIO			1	1.B FE	845,144	115.8260	926,608	800,000	829,423		(4,433)			4.000	3.310	JD	2,667	32,000	03/21/2018	12/01/2036
681669-ER-4	OMAHA-DOUGLAS NEB PUB BLDG COM				1.D FE	500,000	101.9090	509,545	500,000	500,000					1.932	1.932	MN	1,610	9,660	01/24/2020	05/01/2025
681669-ES-2	OMAHA-DOUGLAS NEB PUB BLDG COM				1.D FE	600,000	101.7500	610,500	600,000	600,000					2.087	2.087	MN	2,087	12,522	01/24/2020	05/01/2026
681669-ET-0	OMAHA-DOUGLAS NEB PUB BLDG COM				1.D FE	345,000	102.2360	352,714	345,000	345,000					2.187	2.187	MN	1,258	7,545	01/24/2020	05/01/2027
681669-EV-5	OMAHA-DOUGLAS NEB PUB BLDG COM				1.D FE	180,000	101.9300	183,474	180,000	180,000					2.367	2.367	MN	710	4,261	01/24/2020	05/01/2029
692020-T2-6	OXNARD CALIF SCH DIST				1.C FE	350,000	100.1130	350,396	350,000	350,000					0.587	0.587	FA	856	1,872	08/05/2020	08/01/2022
692020-T3-4	OXNARD CALIF SCH DIST				1.C FE	300,000	99.8690	299,607	300,000	300,000					0.692	0.692	FA	865	1,891	08/05/2020	08/01/2023
692020-T4-2	OXNARD CALIF SCH DIST				1.C FE	200,000	99.2840	198,568	200,000	200,000					0.820	0.820	FA	683	1,494	08/05/2020	08/01/2024
692020-T5-9	OXNARD CALIF SCH DIST				1.C FE	350,000	98.7280	345,548	350,000	350,000					0.990	0.990	FA	1,444	3,157	08/05/2020	08/01/2025
692020-T6-7	OXNARD CALIF SCH DIST				1.C FE	600,000	98.6830	592,098	600,000	600,000					1.239	1.239	FA	3,098	6,773	08/05/2020	08/01/2026
692020-T7-5	OXNARD CALIF SCH DIST				1.C FE	1,250,000	98.6610	1,233,263	1,250,000	1,250,000					1.439	1.439	FA	7,495	16,389	08/05/2020	08/01/2027
692020-T8-3	OXNARD CALIF SCH DIST				1.C FE	800,000	98.7660	790,128	800,000	800,000					1.629	1.629	FA	5,430	11,874	08/05/2020	08/01/2028
692020-T9-1	OXNARD CALIF SCH DIST				1.C FE	1,250,000	98.5800	1,232,250	1,250,000	1,250,000					1.729	1.729	FA	9,005	19,691	08/05/2020	08/01/2029
692020-U8-1	OXNARD CALIF SCH DIST			1	1.C FE	3,350,000	98.5230	3,300,521	3,350,000	3,350,000					2.627	2.627	FA	36,669	80,182	08/05/2020	08/01/2041
692020-U9-9	OXNARD CALIF SCH DIST			1	1.C FE	1,000,000	97.6760	976,760	1,000,000	1,000,000					2.757	2.757	FA	11,488	25,119	08/05/2020	08/01/2044
695802-QW-1	PAJARO VALLEY CALIF UNI SCH DI			1	1.D FE	1,070,000	104.6260	1,119,498	1,070,000	1,070,000					3.330	3.330	FA	14,846	35,631	06/03/2020	08/01/2043
700387-GW-7	PARK CREEK MET DIST COLO REV			1	1.F FE	2,115,864	119.9990	2,219,982	1,850,000	2,066,474		(24,584)			4.000	2.816	JD	6,167	74,000	12/13/2019	12/01/2034
700387-GY-3	PARK CREEK MET DIST COLO REV			1	1.F FE	835,041	119.6820	879,663	735,000	816,517		(9,224)			4.000	2.972	JD	2,450	29,400	12/13/2019	12/01/2036
700387-GZ-0	PARK CREEK MET DIST COLO REV			1	1.F FE	3,281,060	119.4370	3,463,673	2,900,000	3,210,647		(35,071)			4.000	3.044	JD	9,667	116,000	12/13/2019	12/01/2037
700387-HA-4	PARK CREEK MET DIST COLO REV			1	1.F FE	3,315,262	119.2440	3,505,774	2,940,000	3,246,033		(34,488)			4.000	3.104	JD	9,800	117,600	12/13/2019	12/01/2038
700387-HB-2	PARK CREEK MET DIST COLO REV			1	1.F FE	1,124,830	119.0290	1,190,290	1,000,000	1,101,830		(11,460)			4.000	3.152	JD	3,333	40,000	12/13/2019	12/01/2039
700387-HF-3	PARK CREEK MET DIST COLO REV				1.F FE	200,000	101.5580	203,116	200,000	200,000					2.292	2.292	JD	382	4,584	12/13/2019	12/01/2022
700387-HG-1	PARK CREEK MET DIST COLO REV				1.F FE	710,000	102.8160	729,994	710,000	710,000					2.428	2.428	JD	1,437	17,239	12/13/2019	12/01/2023
700387-HJ-5	PARK CREEK MET DIST COLO REV				1.F FE	440,000	104.8640	461,402	440,000	440,000					2.681	2.681	JD	983	11,796	12/13/2019	12/01/2025
700387-HK-2	PARK CREEK MET DIST COLO REV				1.F FE	975,000	105.8030	1,031,579	975,000	975,000					2.781	2.781	JD	2,260	27,115	12/13/2019	12/01/2026
700387-HL-0	PARK CREEK MET DIST COLO REV				1.F FE	660,000	106.8340	705,104	660,000	660,000					2.894	2.894	JD	1,592	19,100	12/13/2019	12/01/2027
701383-XW-6	PARKLAND PA SCH DIST			1	1.C FE	1,556,222	114.3640	1,652,560	1,445,000	1,518,908		(13,306)			4.000	2.910	FA	24,083	57,800	01/16/2019	02/01/2031
701383-XX-4	PARKLAND PA SCH DIST			1	1.C FE	3,291,357	113.9290	3,503,317	3,075,000	3,218,943		(25,844)			4.000	3.000	FA	51,250	123,000	01/16/2019	02/01/2032
701383-XY-2	PARKLAND PA SCH DIST			1	1.C FE	3,193,560	113.6840	3,410,520	3,000,000	3,128,912		(23,089)			4.000	3.080	FA	50,000	120,000	01/16/2019	02/01/2033
701383-XZ-9	PARKLAND PA SCH DIST			1	1.C FE	3,641,684	113.5670	3,901,026	3,435,000	3,572,762		(24,628)			4.000	3.140	FA	57,250	137,400	01/16/2019	02/01/2034
701383-YA-3	PARKLAND PA SCH DIST			1	1.C FE	3,769,444	112.9490	4,037,927	3,575,000	3,704,741		(23,138)			4.000	3.220	FA	59,583	143,000	01/16/2019	02/01/2035
701383-YB-1	PARKLAND PA SCH DIST			1	1.C FE	2,331,200	112.5060	2,497,633	2,220,000	2,294,255		(13,218)			4.000	3.280	FA	37,000	88,800	01/16/2019	02/01/2036
707546-RZ-2	PENN MANOR SCH DIST PA			1	1.C FE	419,476	119.6270	442,620	370,000	400,815		(6,053)			5.000	3.070	MS	6,167	18,500	09/28/2018	03/01/2031
707546-SA-6	PENN MANOR SCH DIST PA			1	1.C FE	564,630	119.5250	597,625	500,000	540,288		(7,901)			5.000	3.130	MS	8,333	25,000	09/28/2018	03/01/2032
707546-SV-0	PENN MANOR SCH DIST PA			1	1.C FE	2,630,884	114.7250	2,747,664	2,395,000	2,564,027		(27,301)			4.000	2.650	MS	31,933	95,800	06/13/2019	03/01/2035
707546-SW-8	PENN MANOR SCH DIST PA			1	1.C FE	2,807,752	114.5890	2,939,208	2,565,000	2,739,049		(28,065)			4.000	2.700	MS	34,200	102,600	06/13/2019	03/01/2036
707546-SX-6	PENN MANOR SCH DIST PA			1	1.C FE	3,457,868	113.8300	3,608,411	3,170,000	3,376,515		(33,245)			4.000	2.750	MS	42,267	126,800	06/13/2019	03/01/2037
707546-SY-4	PENN MANOR SCH DIST PA			1	1.C FE	4,521,920	114.2780	4,753,965	4,160,000	4,419,790		(41,751)			4.000	2.800	MS	55,467	166,400	06/13/2019	03/01/2038
707546-SZ-1	PENN MANOR SCH DIST PA			1	1.C FE	3,742,456	113.5420	3,922,876	3,455,000	3,661,457		(33,124)			4.000	2.850	MS	46,067	138,200	06/13/2019	03/01/2039
707546-TK-3	PENN MANOR SCH DIST PA			1	1.C FE	1,141,840	117.8980	1,178,980	1,000,000	1,100,989		(16,615)			4.000	2.100	MS	13,333	40,000	06/13/2019	03/01/2028
715382-M9-5	PERTH AMBOY N J				1.C FE	626,234	124.8940	636,959	510,000	604,524		(13,513)			5.000	1.950	JJ	12,750	25,500	05/06/2020	07/01/2028
717813-XV-6	PHILADELPHIA PA CITY OF				1.F FE	3,496,509	101.9060	3,551,424	3,485,000	3,492,558		(2,040)			2.156	2.092	JJ	34,646	75,137	01/15/2020	07/15/2025
719189-C2-6	PHOENIXVILLE PA AREA SCH DIST				1.C FE	250,000	100.6660	251,665	250,000	250,000					1.278	1.278	MN	408	3,195	05/07/2020	11/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
719189-C4-2	PHOENIXVILLE PA AREA SCH DIST				1.C FE	1,575,000	101.5280	1,599,066	1,575,000	1,575,000					1.670	1.670	MN	3,361	26,303	05/07/2020	11/15/2024
719189-C5-9	PHOENIXVILLE PA AREA SCH DIST				1.C FE	4,155,000	101.6830	4,224,929	4,155,000	4,155,000					1.770	1.770	MN	9,397	73,544	05/07/2020	11/15/2025
72178J-AE-3	PIMA CNTY ARIZ				1.B FE	5,790,000	98.4320	5,699,213	5,790,000	5,790,000					1.130	1.130	MN	10,905	27,988	04/22/2021	05/01/2026
722086-FQ-3	PINAL CNTY ARIZ SCH DIST NO 00				1.C FE	264,535	110.9010	249,527	225,000	239,449		(5,549)			5.000	2.340	JJ	5,625	11,250	03/24/2017	07/01/2024
722086-FR-1	PINAL CNTY ARIZ SCH DIST NO 00				1.C FE	295,353	114.8720	287,180	250,000	270,469		(5,524)			5.000	2.540	JJ	6,250	12,500	03/24/2017	07/01/2025
72220T-DA-4	PINAL CNTY ARIZ UNI SCH DIST N			1	1.C FE	344,162	114.3720	371,709	325,000	337,351		(2,020)			4.000	3.240	JJ	6,500	13,000	06/14/2018	07/01/2031
72220T-DB-2	PINAL CNTY ARIZ UNI SCH DIST N			1	1.C FE	526,680	114.1720	570,860	500,000	517,216		(2,810)			4.000	3.310	JJ	10,000	20,000	06/14/2018	07/01/2032
72220T-DC-0	PINAL CNTY ARIZ UNI SCH DIST N			1	1.C FE	498,836	114.0340	541,662	475,000	490,390		(2,508)			4.000	3.350	JJ	9,500	19,000	06/14/2018	07/01/2033
72220T-DD-8	PINAL CNTY ARIZ UNI SCH DIST N			1	1.C FE	496,575	113.8920	540,987	475,000	488,943		(2,268)			4.000	3.410	JJ	9,500	19,000	06/14/2018	07/01/2034
72220T-DE-6	PINAL CNTY ARIZ UNI SCH DIST N			1	1.C FE	1,171,665	113.7640	1,279,845	1,125,000	1,155,183		(4,902)			4.000	3.460	JJ	22,500	45,000	06/14/2018	07/01/2035
725209-PA-2	PITTSBURGH PA				1.D FE	3,500,000	98.0790	3,432,765	3,500,000	3,500,000					1.189	1.189	MS	13,872	42,077	08/06/2020	09/01/2026
725726-MT-7	PITTSTON PA AREA SCH DIST				1.C FE	153,143	101.9400	147,813	145,000	146,218		(2,220)			4.000	2.421	JJ	2,674	5,800	09/19/2018	07/15/2022
725726-MU-4	PITTSTON PA AREA SCH DIST				1.C FE	436,379	105.4280	432,255	410,000	418,911		(5,608)			4.000	2.551	JJ	7,562	16,400	09/19/2018	07/15/2023
725726-MW-0	PITTSTON PA AREA SCH DIST				1.C FE	299,230	108.1050	302,694	280,000	288,870		(3,331)			4.000	2.700	JJ	5,164	11,200	09/19/2018	07/15/2024
725726-MY-6	PITTSTON PA AREA SCH DIST				1.C FE	589,221	110.9080	609,994	550,000	571,514		(5,702)			4.000	2.831	JJ	10,144	22,000	09/19/2018	07/15/2025
73208P-BC-4	POMONA CALIF PENSION OBLIG				1.E FE	470,489	101.7620	457,929	450,000	456,203		(10,504)			4.000	1.615	FA	7,500	17,050	08/14/2020	08/01/2022
73208P-BD-2	POMONA CALIF PENSION OBLIG				1.E FE	478,287	104.1860	468,837	450,000	465,380		(9,493)			4.000	1.800	FA	7,500	17,050	08/14/2020	08/01/2023
73208P-BE-0	POMONA CALIF PENSION OBLIG				1.E FE	1,448,253	106.0490	1,431,662	1,350,000	1,415,198		(24,325)			4.000	2.070	FA	22,500	51,150	08/14/2020	08/01/2024
73208P-BG-5	POMONA CALIF PENSION OBLIG				1.E FE	990,000	102.2460	1,012,235	990,000	990,000					2.474	2.474	FA	10,205	23,200	08/14/2020	08/01/2026
73208P-BH-3	POMONA CALIF PENSION OBLIG				1.E FE	1,125,000	103.1020	1,159,898	1,125,000	1,125,000					2.674	2.674	FA	12,534	28,495	08/14/2020	08/01/2027
73208P-BJ-9	POMONA CALIF PENSION OBLIG				1.E FE	590,000	104.1070	614,231	590,000	590,000					2.853	2.853	FA	7,014	15,944	08/14/2020	08/01/2028
73208P-BK-6	POMONA CALIF PENSION OBLIG				1.E FE	900,000	104.8610	943,749	900,000	900,000					2.953	2.953	FA	11,074	25,174	08/14/2020	08/01/2029
73208P-BM-2	POMONA CALIF PENSION OBLIG			1	1.E FE	1,125,000	106.7590	1,201,039	1,125,000	1,125,000					3.153	3.153	FA	14,780	33,599	08/14/2020	08/01/2031
73208P-BN-0	POMONA CALIF PENSION OBLIG			1	1.E FE	1,350,000	107.2090	1,447,322	1,350,000	1,350,000					3.253	3.253	FA	18,298	41,598	08/14/2020	08/01/2032
73208P-BS-9	POMONA CALIF PENSION OBLIG			1	1.E FE	2,925,000	106.2410	3,107,549	2,925,000	2,925,000					3.716	3.716	FA	45,289	102,956	08/14/2020	08/01/2040
734260-5H-1	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	7,047,720	126.2960	7,577,760	6,000,000	6,728,114		(95,969)			5.000	3.000	AO	75,000	300,000	06/20/2018	10/01/2030
734260-5J-7	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	6,849,063	125.9960	7,370,766	5,850,000	6,544,732		(91,425)			5.000	3.040	AO	73,125	292,500	06/20/2018	10/01/2031
734260-5L-2	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	4,652,600	125.4500	5,018,000	4,000,000	4,454,371		(59,607)			5.000	3.120	AO	50,000	200,000	06/20/2018	10/01/2033
734260-5M-0	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	3,359,389	125.2520	3,632,308	2,900,000	3,220,096		(41,910)			5.000	3.170	AO	36,250	145,000	06/20/2018	10/01/2034
734260-5N-8	PORT HOUSTON AUTH TEX HARRIS C			1	1.B FE	3,059,796	124.8870	3,309,506	2,650,000	2,935,717		(37,350)			5.000	3.210	AO	33,125	132,500	06/20/2018	10/01/2035
736688-KW-1	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	1,337,772	118.1390	1,358,599	1,150,000	1,257,278		(22,331)			5.000	2.760	JD	2,556	57,500	03/21/2018	06/15/2031
736688-KX-9	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	1,270,310	117.9950	1,292,045	1,095,000	1,195,227		(20,840)			5.000	2.800	JD	2,433	54,750	03/21/2018	06/15/2032
736688-KY-7	PORTLAND ORE CMNTY COLLEGE DIS			1	1.B FE	1,739,976	117.8520	1,773,673	1,505,000	1,639,457		(27,919)			5.000	2.850	JD	3,344	75,250	03/21/2018	06/15/2033
73723R-YG-2	PORTSMOUTH VA				1.C FE	902,957	111.4630	841,546	755,000	814,300		(22,619)			5.000	1.820	JJ	17,407	37,750	12/08/2017	07/15/2024
741701-7E-0	PRINCE GEORGES CNTY MD				1.A FE	5,000,000	100.1260	5,006,300	5,000,000	5,000,000					0.603	0.603	MS	8,878	30,150	06/10/2020	09/15/2022
741701-7F-7	PRINCE GEORGES CNTY MD				1.A FE	2,705,000	99.8680	2,701,429	2,705,000	2,705,000					0.700	0.700	MS	5,575	18,935	06/10/2020	09/15/2023
741701-7G-5	PRINCE GEORGES CNTY MD				1.A FE	1,750,000	99.3980	1,739,465	1,750,000	1,750,000					0.844	0.844	MS	4,349	14,770	06/10/2020	09/15/2024
741701-7J-9	PRINCE GEORGES CNTY MD				1.A FE	1,900,000	98.9240	1,879,556	1,900,000	1,900,000					1.186	1.186	MS	6,635	22,534	06/10/2020	09/15/2026
741701-7K-6	PRINCE GEORGES CNTY MD				1.A FE	750,000	99.1940	743,955	750,000	750,000					1.386	1.386	MS	3,061	10,395	06/10/2020	09/15/2027
741701-7M-2	PRINCE GEORGES CNTY MD				1.A FE	495,000	99.4720	492,386	495,000	495,000					1.672	1.672	MS	2,437	8,276	06/10/2020	09/15/2029
741701-7P-5	PRINCE GEORGES CNTY MD			1	1.A FE	800,000	99.9950	799,960	800,000	800,000					1.872	1.872	MS	4,410	14,976	06/10/2020	09/15/2031
741701-7Q-3	PRINCE GEORGES CNTY MD			1	1.A FE	1,000,000	99.9770	999,770	1,000,000	1,000,000					1.922	1.922	MS	5,659	19,220	06/10/2020	09/15/2032
746690-CW-4	PUTNAM CNTY W VA BRD ED				1.D FE	1,500,000	99.0010	1,485,015	1,500,000	1,500,000					1.123	1.123	MN	2,808	15,722	11/12/2020	05/01/2024
746690-CX-2	PUTNAM CNTY W VA BRD ED				1.D FE	250,000	98.2650	245,663	250,000	250,000					1.253	1.253	MN	522	2,924	11/12/2020	05/01/2025
748508-ZX-9	QUINCY MASS				1.C FE	1,500,000	99.8790	1,498,185	1,500,000	1,500,000					0.755	0.755	JD	283		12/15/2021	12/15/2023
748508-ZY-7	QUINCY MASS				1.C FE	1,500,000	99.9760	1,499,640	1,500,000	1,500,000					1.074	1.074	JD	403		12/15/2021	12/15/2024
748508-ZZ-4	QUINCY MASS				1.C FE	11,000,000	99.9850	10,998,350	11,000,000	11,000,000					1.380	1.380	JD	3,795		12/15/2021	12/15/2025
766651-RD-7	RILEY CNTY KANS UNI SCH DIST N			1	1.C FE	1,190,124	115.9600	1,333,540	1,150,000	1,177,504		(4,313)			4.000	3.531	MS	15,333	46,000	11/28/2018	09/01/2033
769036-BK-9	RIVERSIDE CALIF				1.D FE	450,000	101.3200	455,940	450,000	450,000					1.903	1.903	JD	714	8,564	06/05/2020	06/01/2023
769036-BL-7	RIVERSIDE CALIF				1.D FE	900,000	101.8510	916,659	900,000	900,000					2.107	2.107	JD	1,580	18,963	06/05/2020	06/01/2024
769036-BN-3	RIVERSIDE CALIF				1.D FE	1,620,000	103.0530	1,669,459	1,620,000	1,620,000					2.490	2.490	JD	3,362	40,338	06/05/2020	06/01/2026
769036-BQ-6	RIVERSIDE CALIF				1.D FE	1,125,000	104.4630	1,175,209	1,125,000	1,125,000					2.773	2.773	JD	2,600	31,196	06/05/2020	06/01/2028
769036-BR-4	RIVERSIDE CALIF				1.D FE	990,000	104.9010	1,038,520	990,000	990,000					2.823	2.823	JD	2,329	27,948	06/05/2020	06/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
769036-BT-0	RIVERSIDE CALIF			1	1.D FE	4,500,000	108.8460	4,898,070	4,500,000	4,500,000					3.857	3.857	JD	14,464	173,565	06/05/2020	06/01/2045
77016C-AP-8	ROARING FORK TRANSN AUTH COLO			1	1.D FE	310,403	123.2980	308,245	250,000	307,387		(3,016)			4.000	2.062	JD	833	4,806	05/26/2021	12/01/2035
77016C-AQ-6	ROARING FORK TRANSN AUTH COLO			1	1.D FE	370,845	122.9800	368,940	300,000	367,317		(3,528)			4.000	2.193	JD	1,000	5,767	05/26/2021	12/01/2036
77016C-AR-4	ROARING FORK TRANSN AUTH COLO			1	1.D FE	614,275	122.4690	612,345	500,000	608,604		(5,671)			4.000	2.323	JD	1,667	9,611	05/26/2021	12/01/2037
77016C-AS-2	ROARING FORK TRANSN AUTH COLO			1	1.D FE	1,187,513	122.2290	1,185,621	970,000	1,176,740		(10,773)			4.000	2.419	JD	3,233	18,646	05/26/2021	12/01/2038
77016C-AT-0	ROARING FORK TRANSN AUTH COLO			1	1.D FE	793,657	121.9610	792,747	650,000	786,553		(7,104)			4.000	2.499	JD	2,167	12,494	05/26/2021	12/01/2039
77016C-AV-5	ROARING FORK TRANSN AUTH COLO			1	1.D FE	1,211,390	121.4340	1,214,340	1,000,000	1,200,984		(10,406)			4.000	2.655	JD	3,333	19,222	05/26/2021	12/01/2041
786743-QC-1	SAGINAW MICH CITY SCH DIST			1	1.C FE	1,353,751	118.3680	1,337,558	1,130,000	1,336,288		(17,463)			4.000	2.720	MN	7,533	31,766	01/22/2021	05/01/2041
794879-GF-7	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	338,656	63.1680	394,800	625,000	354,388		10,684			0.000	3.068	N/A			05/29/2020	07/01/2040
794879-GG-5	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	721,807	60.7410	841,263	1,385,000	755,779		23,074			0.000	3.107	N/A			05/29/2020	07/01/2041
794879-GH-3	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	240,418	58.3970	280,306	480,000	251,880		7,786			0.000	3.147	N/A			05/29/2020	07/01/2042
794879-GJ-9	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	871,668	56.4020	1,015,236	1,800,000	913,361		28,321			0.000	3.157	N/A			05/29/2020	07/01/2043
794879-GK-6	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	931,820	54.3000	1,086,000	2,000,000	976,817		30,567			0.000	3.187	N/A			05/29/2020	07/01/2044
794879-GL-4	SALINAS CALIF CITY ELEM SCH DI			1	1.C FE	1,071,080	52.3010	1,247,379	2,385,000	1,123,129		35,360			0.000	3.206	N/A			05/29/2020	07/01/2045
797002-EQ-1	SAN BRUNO PK CALIF SCH DIST			1	1.C FE	497,510	111.9600	537,408	480,000	491,300		(2,240)			4.000	3.440	FA	8,000	19,200	02/07/2019	08/01/2038
797002-ER-9	SAN BRUNO PK CALIF SCH DIST			1	1.C FE	449,425	111.9780	487,104	435,000	444,315		(1,844)			4.000	3.490	FA	7,250	17,400	02/07/2019	08/01/2039
797272-RK-9	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	2,100,000	100.0960	2,102,016	2,100,000	2,100,000					0.677	0.677	FA	118		12/08/2021	08/01/2023
797272-RL-7	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	1,950,000	100.2290	1,954,466	1,950,000	1,950,000					1.003	1.003	FA	163		12/08/2021	08/01/2024
797272-RM-5	SAN DIEGO CALIF CMNTY COLLEGE DIST				1.A FE	1,730,000	100.4520	1,737,820	1,730,000	1,730,000					1.245	1.245	FA	179		12/08/2021	08/01/2025
79758U-AK-7	SAN FERNANDO CALIF POB				1.C FE	1,130,000	98.2360	1,110,067	1,130,000	1,130,000					1.995	1.995	JJ	8,266		08/06/2021	01/01/2031
79758U-AP-6	SAN FERNANDO CALIF POB			1	1.C FE	1,235,000	99.6250	1,230,369	1,235,000	1,235,000					2.595	2.595	JJ	11,751		08/06/2021	01/01/2035
798458-UH-6	SAN LEANDRO CALIF UNI SCH DIST			1	1.E FE	236,040	116.8560	245,398	210,000	231,420		(2,979)			4.000	3.065	FA	3,500	8,400	05/13/2020	08/01/2037
798458-UL-7	SAN LEANDRO CALIF UNI SCH DIST			1	1.E FE	418,256	116.4350	436,631	375,000	410,611		(4,931)			4.000	3.217	FA	6,250	15,000	05/13/2020	08/01/2040
798755-GB-4	SAN MARCOS CALIF UNI SCH DIST				1.D FE	790,000	102.8360	812,404	790,000	790,000					2.213	2.213	FA	7,284	17,483	01/15/2020	08/01/2026
798755-GC-2	SAN MARCOS CALIF UNI SCH DIST				1.D FE	325,000	103.1840	335,348	325,000	325,000					2.313	2.313	FA	3,132	7,517	01/15/2020	08/01/2027
798755-GD-0	SAN MARCOS CALIF UNI SCH DIST				1.D FE	410,000	103.7430	425,346	410,000	410,000					2.446	2.446	FA	4,179	10,029	01/15/2020	08/01/2028
798755-GE-8	SAN MARCOS CALIF UNI SCH DIST				1.D FE	400,000	104.2450	416,980	400,000	400,000					2.516	2.516	FA	4,193	10,064	01/15/2020	08/01/2029
798755-GG-3	SAN MARCOS CALIF UNI SCH DIST			1	1.D FE	665,000	105.2030	699,600	665,000	665,000					2.736	2.736	FA	7,581	18,194	01/15/2020	08/01/2031
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST			1	1.D FE	920,000	104.7670	963,856	920,000	920,000					3.377	3.377	FA	12,945	31,068	01/15/2020	08/01/2040
798755-GN-8	SAN MARCOS CALIF UNI SCH DIST			1	1.D FE	740,000	104.3820	772,427	740,000	740,000					3.046	3.046	FA	9,392	22,540	01/15/2020	08/01/2036
798755-GP-3	SAN MARCOS CALIF UNI SCH DIST			1	1.D FE	2,285,000	104.2810	2,382,821	2,285,000	2,285,000					3.116	3.116	FA	29,667	71,201	01/15/2020	08/01/2037
798765-DX-8	SAN MARCOS TEX			1	1.C FE	489,036	122.2920	489,168	400,000	488,610		(426)			5.000	0.945	FA	7,556		12/21/2021	08/15/2031
798765-DY-6	SAN MARCOS TEX			1	1.C FE	854,392	122.1510	855,057	700,000	853,654		(738)			5.000	0.978	FA	13,222		12/21/2021	08/15/2032
798765-DZ-3	SAN MARCOS TEX			1	1.C FE	608,935	122.0070	610,035	500,000	608,415		(520)			5.000	1.022	FA	9,444		12/21/2021	08/15/2033
798765-ET-6	SAN MARCOS TEX			1	1.C FE	434,019	122.2920	434,137	355,000	433,642		(378)			5.000	0.945	FA	6,706		12/21/2021	08/15/2031
798765-EU-3	SAN MARCOS TEX			1	1.C FE	933,728	122.1510	934,455	765,000	932,922		(806)			5.000	0.978	FA	14,450		12/21/2021	08/15/2032
798765-EV-1	SAN MARCOS TEX			1	1.C FE	1,217,870	122.0070	1,220,070	1,000,000	1,216,830		(1,040)			5.000	1.022	FA	18,889		12/21/2021	08/15/2033
799306-QB-4	SAN RAFAEL CALIF ELEM SCH DIST			1	1.C FE	1,887,872	114.3650	1,967,078	1,720,000	1,838,814		(19,492)			4.000	2.660	FA	28,667	68,800	05/23/2019	08/01/2038
799306-QD-0	SAN RAFAEL CALIF ELEM SCH DIST			1	1.C FE	2,050,250	121.9320	2,115,520	1,735,000	1,957,750		(36,712)			5.000	2.520	FA	36,146	86,750	05/23/2019	08/01/2043
799306-QE-8	SAN RAFAEL CALIF ELEM SCH DIST			1	1.C FE	1,596,284	113.5950	1,681,206	1,480,000	1,562,546		(13,430)			4.000	2.910	FA	24,667	59,200	05/23/2019	08/01/2047
800851-RE-9	SANGER CALIF UNI SCH DIST			1	1.C FE	233,306	119.3740	250,685	210,000	228,002		(2,109)			4.000	2.740	FA	3,500	8,400	05/24/2019	08/01/2037
800851-RJ-8	SANGER CALIF UNI SCH DIST			1	1.C FE	3,244,410	117.3460	3,520,380	3,000,000	3,189,488		(21,888)			4.000	3.060	FA	50,000	120,000	05/24/2019	08/01/2048
80381L-AH-7	SARPY CNTY NEB SCH DIST NO 001				1.D FE	128,662	113.0690	118,722	105,000	114,787		(3,199)			5.000	1.750	JD	233	5,250	06/21/2017	12/15/2024
80381L-AK-0	SARPY CNTY NEB SCH DIST NO 001				1.D FE	935,085	120.6500	904,875	750,000	851,847		(19,305)			5.000	2.100	JD	1,667	37,500	06/21/2017	12/15/2026
815628-JF-0	SEDGWICK CNTY KANS UNI SCH DIS			1	1.D FE	1,427,388	114.1770	1,427,213	1,250,000	1,426,379		(1,008)			4.000	0.954	AO	12,500		12/21/2021	10/01/2033
815628-JG-8	SEDGWICK CNTY KANS UNI SCH DIS			1	1.D FE	5,451,657	113.9940	6,007,484	5,270,000	5,379,636		(20,860)			4.000	3.520	AO	52,700	210,800	04/27/2018	10/01/2034
815662-JA-0	SEDGWICK CNTY KANS UNI SCH DIS				1.E FE	1,344,679	111.7810	1,246,358	1,115,000	1,189,429		(26,719)			5.000	2.400	MS	18,583	55,750	10/08/2015	09/01/2024
815668-LV-8	SEDGWICK CNTY KANS UNI SCH DIS				1.D FE	937,704	108.0780	837,605	775,000	815,459		(22,518)			5.000	1.950	AO	9,688	38,750	03/24/2016	10/01/2023
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIS			1	1.C FE	762,674	112.1220	723,187	645,000	693,944		(17,679)			5.000	2.060	MS	10,750	32,250	12/06/2017	09/01/2025
817409-N8-4	SEQUOIA CALIF UN HIGH SCH DIST			1	1.B FE	1,900,000	101.0970	1,920,843	1,900,000	1,900,000					2.163	2.163	JJ	20,549	41,097	01/31/2020	07/01/2030
817409-N9-2	SEQUOIA CALIF UN HIGH SCH DIST			1	1.B FE	1,000,000	101.0600	1,010,600	1,000,000	1,000,000					2.263	2.263	JJ	11,315	22,630	01/31/2020	07/01/2031
817409-P2-5	SEQUOIA CALIF UN HIGH SCH DIST			1	1.B FE	750,000	101.1980	758,985	750,000	750,000					2.363	2.363	JJ	8,861	17,723	01/31/2020	07/01/2032
817409-P3-3	SEQUOIA CALIF UN HIGH SCH DIST			1	1.B FE	1,250,000	101.2620	1,265,775	1,250,000	1,250,000					2.463	2.463	JJ	15,394	30,788	01/31/2020	07/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
818461-JK-2	SEWARD CNTY KANS UNI SCH DIST				1.E FE	843,023	111.8940	811,232	725,000	774,362		(17,736)			5.000	2.350	MS	12,083	36,250	11/30/2017	09/01/2024
818461-KC-8	SEWARD CNTY KANS UNI SCH DIST NO 4				1.E FE	625,000	97.5320	609,575	625,000	625,000					0.889	0.889	MS	1,852	2,408	02/12/2021	09/01/2026
818461-KE-4	SEWARD CNTY KANS UNI SCH DIST NO 4				1.E FE	1,850,000	97.2360	1,798,866	1,850,000	1,850,000					1.333	1.333	MS	8,220	10,686	02/12/2021	09/01/2028
819071-RB-9	SHAKER HEIGHTS OHIO CITY SCH D			1	1.B FE	214,424	116.0960	232,192	200,000	209,383		(1,412)			4.000	3.130	JD	356	8,000	03/21/2018	12/15/2032
819071-RC-7	SHAKER HEIGHTS OHIO CITY SCH D			1	1.B FE	522,384	115.4630	565,769	490,000	511,091		(3,167)			4.000	3.200	JD	871	19,600	03/21/2018	12/15/2033
819215-SN-5	SHALER PA AREA SCH DIST				1.C FE	183,731	115.5030	173,255	150,000	164,326		(3,706)			5.000	2.270	MS	2,500	7,500	05/26/2016	09/01/2025
820174-HF-0	SHASTA CALIF UN HIGH SCH DIST			1	1.D FE	1,028,143	113.6060	1,056,536	930,000	1,002,253		(11,916)			4.000	2.500	FA	15,500	37,200	10/03/2019	08/01/2044
820174-HG-8	SHASTA CALIF UN HIGH SCH DIST			1	1.D FE	8,576,724	113.6230	8,862,594	7,800,000	8,372,296		(94,135)			4.000	2.580	FA	130,000	312,000	10/03/2019	08/01/2050
825434-5B-5	SHREVEPORT LA				2.A FE	2,256,614	122.1760	2,357,997	1,930,000	2,131,209		(32,683)			5.000	2.960	FA	40,208	96,500	12/20/2017	08/01/2027
829596-TX-3	SIOUX FALLS S D SCH DIST NO 49				1.B FE	338,034	107.2130	321,639	300,000	313,245		(6,182)			4.000	1.830	FA	5,000	12,000	11/02/2017	02/01/2024
833086-CY-5	SNOHOMISH CNTY WASH				1.B FE	6,055,000	99.3300	6,014,432	6,055,000	6,055,000					0.800	0.800	JD	4,037		11/10/2021	12/01/2024
833086-CZ-2	SNOHOMISH CNTY WASH				1.B FE	3,760,000	99.1710	3,728,830	3,760,000	3,760,000					1.000	1.000	JD	3,133		11/10/2021	12/01/2025
83412P-FT-4	SOLANO CNTY CALIF CMNTY COLLEGE DI				1.C FE	100,000	106.7950	106,795	100,000	100,000					2.867	2.867	FA	1,195	2,867	11/14/2019	08/01/2031
83412P-FV-9	SOLANO CNTY CALIF CMNTY COLLEGE DI				1.C FE	625,000	107.0410	669,006	625,000	625,000					2.967	2.967	FA	7,727	18,544	11/14/2019	08/01/2033
83412P-FW-7	SOLANO CNTY CALIF CMNTY COLLEGE DI				1.C FE	180,000	106.9890	192,580	180,000	180,000					3.017	3.017	FA	2,263	5,431	11/14/2019	08/01/2034
838736-WV-4	SOUTH LYON MICH CMNTY SCHS				1.D FE	569,040	101.5670	507,835	500,000	503,964		(11,716)			5.000	2.591	MN	4,167	25,000	09/04/2015	05/01/2022
846880-ER-9	SPARTANBURG CNTY S C SCH DIST				1.C FE	279,179	105.5000	242,650	230,000	238,374		(7,040)			5.000	1.830	MS	3,833	11,500	12/02/2015	03/01/2023
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 1			1	1.D FE	507,609	119.0280	535,626	450,000	493,715		(5,502)			4.000	2.510	MS	6,000	18,000	05/22/2019	03/01/2034
791400-XK-5	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	801,578	113.0740	848,055	750,000	779,450		(6,544)			4.000	2.990	MS	10,000	30,000	06/13/2018	03/01/2031
791400-XL-3	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	851,624	112.9410	903,528	800,000	829,505		(6,546)			4.000	3.050	MS	10,667	32,000	06/13/2018	03/01/2032
791400-XM-1	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	636,186	112.7840	676,704	600,000	620,702		(4,586)			4.000	3.111	MS	8,000	24,000	06/13/2018	03/01/2033
791400-XN-9	ST LOUIS CNTY MO PATTONVILLE R			1	1.C FE	844,888	112.5100	900,080	800,000	825,705		(5,685)			4.000	3.171	MS	10,667	32,000	06/13/2018	03/01/2034
791621-VS-1	ST LOUIS MO			1	1.C FE	2,723,401	123.4210	3,005,301	2,435,000	2,636,011		(28,978)			5.000	3.491	FA	45,994	121,750	10/31/2018	02/15/2032
791621-VT-9	ST LOUIS MO			1	1.C FE	2,239,643	123.2470	2,477,265	2,010,000	2,170,169		(23,048)			5.000	3.541	FA	37,967	100,500	10/31/2018	02/15/2033
793185-MU-0	ST PETERS MO			1	1.B FE	456,056	107.6470	446,735	415,000	446,294		(9,762)			3.000	0.593	MS	4,150	12,450	01/01/2021	03/01/2026
793185-MV-8	ST PETERS MO			1	1.B FE	612,103	103.3300	599,314	580,000	604,477		(7,626)			2.000	0.651	MS	3,867	11,600	01/01/2021	03/01/2027
879709-5T-6	TEMPE ARIZ				1.A FE	312,595	107.0790	294,467	275,000	286,590		(7,525)			5.000	2.130	JJ	6,875	13,750	05/23/2018	07/01/2023
879709-5U-3	TEMPE ARIZ				1.A FE	542,718	111.4820	523,965	470,000	501,248		(12,018)			5.000	2.250	JJ	11,750	23,500	05/23/2018	07/01/2024
879709-7F-4	TEMPE ARIZ			1	1.A	40,690	125.7520	44,013	35,000	39,304		(593)			5.000	2.910	JJ	875	1,750	08/13/2019	07/01/2033
879709-7G-2	TEMPE ARIZ			1	1.A	162,171	125.7520	176,053	140,000	156,780		(2,309)			5.000	2.959	JJ	3,500	7,000	08/13/2019	07/01/2034
879709-7M-9	TEMPE ARIZ			1	1.A FE	308,085	124.4370	329,758	265,000	297,590		(4,493)			5.000	2.910	JJ	6,625	13,250	08/13/2019	07/01/2033
879709-7N-7	TEMPE ARIZ			1	1.A FE	156,379	124.5430	168,133	135,000	151,180		(2,226)			5.000	2.959	JJ	3,375	6,750	08/13/2019	07/01/2034
888675-FL-4	TITUSVILLE PA AREA SCH DIST				1.C FE	1,760,958	117.4680	1,732,653	1,475,000	1,697,970		(34,349)			4.000	1.430	MS	19,667	59,000	01/30/2020	03/01/2028
896417-PF-3	TRINITY AREA SCH DIST PA				1.F FE	115,920	113.3780	113,378	100,000	107,210		(2,255)			5.000	2.520	JJ	2,306	5,000	11/29/2017	01/15/2025
90059R-AE-1	TUSCALOOSA ALA CITY BRD ED SCH				1.D FE	228,276	102.7680	205,536	200,000	203,120		(5,257)			5.000	2.290	FA	4,167	10,000	12/15/2016	08/01/2022
91882R-GM-8	VAL VERDE UNIFIED SCHOOL DISTRIC			1	1.C FE	501,633	116.5130	506,832	435,000	489,847		(7,735)			4.000	2.862	FA	7,250	17,400	06/12/2020	08/01/2037
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT			1	1.C FE	258,010	116.1750	261,394	225,000	252,187		(3,823)			4.000	2.987	FA	3,750	9,000	06/12/2020	08/01/2039
924214-S7-5	VERMONT MUN BD BK			1	1.C FE	1,202,440	113.9340	1,230,487	1,080,000	1,164,346		(16,021)			4.000	2.310	JD	3,600	43,200	07/12/2019	12/01/2034
924214-S8-3	VERMONT MUN BD BK			1	1.C FE	537,569	113.8440	552,143	485,000	521,243		(6,870)			4.000	2.380	JD	1,617	19,400	07/12/2019	12/01/2035
924214-S9-1	VERMONT MUN BD BK			1	1.C FE	442,220	113.7380	454,952	400,000	429,121		(5,513)			4.000	2.420	JD	1,333	16,000	07/12/2019	12/01/2036
928346-PQ-2	VISTA CALIF UNI SCH DIST			1	1.D FE	9,610,889	117.2090	10,337,834	8,820,000	9,432,532		(71,032)			4.000	2.970	FA	147,000	312,800	05/24/2019	08/01/2044
928346-PR-0	VISTA CALIF UNI SCH DIST			1	1.D FE	9,486,385	116.6460	10,189,028	8,735,000	9,317,205		(67,398)			4.000	3.010	FA	145,583	349,400	05/24/2019	08/01/2048
940859-BG-5	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,887,363	115.1100	3,165,525	2,750,000	2,838,393		(13,711)			4.000	3.380	AO	27,500	110,000	04/04/2018	10/01/2032
940859-BH-3	WASHOE CNTY NEV SCH DIST			1	1.D FE	6,682,688	114.9140	7,354,496	6,400,000	6,582,123		(28,182)			4.000	3.450	AO	64,000	256,000	04/04/2018	10/01/2033
940859-BJ-9	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,713,655	114.4560	2,981,579	2,605,000	2,675,019		(10,824)			4.000	3.480	AO	26,050	104,200	04/03/2018	10/01/2034
940859-HU-8	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,549,889	128.4120	2,645,287	2,060,000	2,475,730		(45,272)			5.000	2.852	AO	25,750	103,000	04/28/2020	10/01/2033
940859-HV-6	WASHOE CNTY NEV SCH DIST			1	1.D FE	2,882,040	119.9740	3,065,336	2,555,000	2,833,015		(29,950)			4.000	2.906	AO	25,550	102,200	04/28/2020	10/01/2034
941247-6H-6	WATERBURY CONN				1.D FE	380,000	102.0450	387,771	380,000	380,000					1.895	1.895	MS	2,400	7,201	01/30/2020	09/01/2024
941247-6L-7	WATERBURY CONN				1.D FE	1,000,000	102.3580	1,023,580	1,000,000	1,000,000					2.190	2.190	MS	7,300	21,900	01/30/2020	09/01/2027
941247-6M-5	WATERBURY CONN				1.D FE	1,500,000	103.0390	1,545,585	1,500,000	1,500,000					2.322	2.322	MS	11,610	34,830	01/30/2020	09/01/2028
941247-6N-3	WATERBURY CONN				1.D FE	2,000,000	103.3900	2,067,800	2,000,000	2,000,000					2.372	2.372	MS	15,813	47,440	01/30/2020	09/01/2029
941247-6P-8	WATERBURY CONN				1.D FE	1,000,000	103.6010	1,036,010	1,000,000	1,000,000					2.422	2.422	MS	8,073	24,220	01/30/2020	09/01/2030
95855R-CP-9	WESTERN MARICOPA ED CTR DIST N				1.D FE	3,412,989	111.3500	3,173,475	2,850,000	3,056,751		(79,849)			5.000	2.010	JJ	71,250	142,500	04/28/2017	07/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95855R-CQ-7	WESTERN MARICOPA ED CTR DIST N				1.D FE	2,857,109	115.4350	2,730,038	2,365,000	2,587,714		(60,575)			5.000	2.190	JJ	59,125	118,250	04/28/2017	07/01/2025
970599-HK-5	WILLINGBORO TWP N J SCH DIST				1.C FE	600,000	101.8030	610,818	600,000	600,000					2.283	2.283	MS	4,566	13,698	12/18/2019	03/01/2023
970599-HL-3	WILLINGBORO TWP N J SCH DIST				1.C FE	360,000	102.8410	370,228	360,000	360,000					2.383	2.383	MS	2,860	8,579	12/18/2019	03/01/2024
970599-HR-0	WILLINGBORO TWP N J SCH DIST				1.C FE	1,245,000	108.1700	1,346,717	1,245,000	1,245,000					2.942	2.942	MS	12,209	36,628	12/18/2019	03/01/2029
970599-HW-9	WILLINGBORO TWP N J SCH DIST			1	1.C FE	250,000	109.4590	273,648	250,000	250,000					3.292	3.292	MS	2,743	8,230	12/18/2019	03/01/2034
973279-SW-3	WINDHAM CONN			1	1.C FE	484,915	120.8870	519,814	430,000	473,871		(5,159)			4.000	2.520	FA	6,498	17,200	10/23/2019	08/15/2034
973279-SX-1	WINDHAM CONN			1	1.C FE	635,066	120.8790	682,966	565,000	620,997		(6,574)			4.000	2.560	FA	8,538	22,600	10/23/2019	08/15/2035
976095-JE-0	WINTERS CALIF JT UNI SCH DIST			1	1.C FE	1,349,852	114.9210	1,407,782	1,225,000	1,317,522		(15,239)			4.000	2.540	FA	20,417	49,000	10/23/2019	08/01/2043
976095-JF-7	WINTERS CALIF JT UNI SCH DIST			1	1.C FE	272,338	121.4620	279,363	230,000	261,325		(5,187)			5.000	2.380	FA	4,792	11,500	10/23/2019	08/01/2046
979844-BT-3	WOODMEN RD MET DIST COLO				1.C FE	354,130	106.4730	351,361	330,000	339,266		(4,664)			4.000	2.490	JD	1,100	13,200	09/17/2018	12/01/2023
979844-BU-0	WOODMEN RD MET DIST COLO				1.C FE	506,571	109.5690	514,974	470,000	487,957		(5,849)			4.000	2.630	JD	1,567	18,800	09/17/2018	12/01/2024
979844-BV-8	WOODMEN RD MET DIST COLO				1.C FE	432,420	112.3830	449,532	400,000	418,436		(4,400)			4.000	2.750	JD	1,333	16,000	09/17/2018	12/01/2025
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS				1.E FE	683,028	111.6530	653,170	585,000	625,146		(14,930)			5.000	2.250	FA	12,188	29,250	12/20/2017	08/01/2024
982671-7X-1	WYANDOTTE CNTY/KANS CITY KANS				1.E FE	3,296,059	119.6760	3,285,106	2,745,000	3,052,970		(62,840)			5.000	2.400	FA	57,188	137,250	12/20/2017	08/01/2026
984521-UC-6	YAKIMA WASH				1.E FE	500,000	101.5100	507,550	500,000	500,000					2.350	2.350	JD	979	11,750	04/08/2020	12/01/2022
984521-UD-4	YAKIMA WASH				1.E FE	285,000	102.8380	293,088	285,000	285,000					2.521	2.521	JD	599	7,185	04/08/2020	12/01/2023
984521-UE-2	YAKIMA WASH				1.E FE	610,000	103.9650	634,187	610,000	610,000					2.637	2.637	JD	1,340	16,086	04/08/2020	12/01/2024
984521-UF-9	YAKIMA WASH				1.E FE	835,000	105.3530	879,698	835,000	835,000					2.707	2.707	JD	1,884	22,603	04/08/2020	12/01/2025
984521-UG-7	YAKIMA WASH				1.E FE	850,000	106.7830	907,656	850,000	850,000					2.823	2.823	JD	2,000	23,996	04/08/2020	12/01/2026
984521-UH-5	YAKIMA WASH				1.E FE	875,000	108.1100	945,963	875,000	875,000					2.923	2.923	JD	2,131	25,576	04/08/2020	12/01/2027
984521-UN-2	YAKIMA WASH			1	1.E FE	515,000	112.8590	581,224	515,000	515,000					3.445	3.445	JD	1,478	17,742	04/08/2020	12/01/2032
984521-UP-7	YAKIMA WASH			1	1.E FE	600,000	112.8710	677,226	600,000	600,000					3.515	3.515	JD	1,758	21,090	04/08/2020	12/01/2033
984521-VA-9	YAKIMA WASH			1	1.E FE	1,000,000	111.5700	1,115,700	1,000,000	1,000,000					4.083	4.083	JD	3,403	40,830	04/08/2020	12/01/2044
985794-CS-3	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	559,777	102.3400	516,817	505,000	512,246		(14,266)			5.000	2.100	JJ	12,625	25,250	07/13/2018	07/01/2022
985794-CU-8	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	698,792	110.9010	676,496	610,000	649,022		(14,982)			5.000	2.350	JJ	15,250	30,500	07/13/2018	07/01/2024
985794-CV-6	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	741,472	114.8720	735,181	640,000	693,519		(14,459)			5.000	2.490	JJ	16,000	32,000	07/13/2018	07/01/2025
985794-DL-7	YELLOWSTONE CNTY MONT K-12 SCH				1.F FE	496,668	106.8610	470,188	440,000	457,946		(11,638)			5.000	2.220	JJ	11,000	22,000	07/13/2018	07/01/2023
986082-B3-8	YONKERS N Y			1	1.G FE	572,295	118.3030	591,515	500,000	558,322		(6,704)			4.000	2.360	MN	3,333	20,000	11/07/2019	05/01/2034
986082-B4-6	YONKERS N Y			1	1.G FE	855,593	118.0240	885,180	750,000	835,217		(9,778)			4.000	2.400	MN	5,000	30,000	11/07/2019	05/01/2035
986082-F2-6	YONKERS N Y				1.G FE	745,000	102.9640	767,082	745,000	745,000					2.768	2.768	MN	3,437	20,622	11/07/2019	05/01/2027
986082-YU-3	YONKERS N Y				1.G FE	538,634	112.2440	510,710	455,000	489,058		(11,893)			5.000	2.180	AO	5,688	22,750	08/10/2017	10/01/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,076,378,591	XXX	1,092,109,434	1,026,700,000	1,046,724,313	92,138	(7,569,694)			XXX	XXX	XXX	10,161,325	28,529,755	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,076,378,591	XXX	1,092,109,434	1,026,700,000	1,046,724,313	92,138	(7,569,694)			XXX	XXX	XXX	10,161,325	28,529,755	XXX	XXX
007944-AF-8	ADVENT HEALTH SYSTEM			1	1.F FE	18,791,957	104.5240	18,778,764	17,966,000	18,733,121		(58,837)			2.952	2.297	MS	176,785	323,716	12/22/2021	03/01/2029
001306-AC-3	AHS HOSPITAL CORP			1	1.D FE	1,250,000	99.1270	1,239,084	1,250,000	1,250,000					2.780	2.780	JJ	17,375	14,865	01/20/2021	07/01/2051
010267-AY-8	ALABAMA FED AID HWY FIN AUTH F				1.E FE	807,390	103.1850	773,888	750,000	772,998		(34,392)			5.000	0.389	MS	12,500	37,500	01/01/2021	09/01/2022
010268-CM-0	ALABAMA FEDERAL AID HIGHWAY FINANC				1.C FE	5,000,000	99.0690	4,953,450	5,000,000	5,000,000					1.038	1.038	MS	11,101		10/07/2021	09/01/2025
010595-ES-1	ALABAMA ST MUN ELEC AUTH PWR S				1.D FE	1,090,000	101.7000	1,108,530	1,090,000	1,090,000					1.930	1.930	MS	7,012	21,037	01/22/2020	09/01/2023
010595-EV-4	ALABAMA ST MUN ELEC AUTH PWR S				1.D FE	1,156,748	103.0010	1,189,662	1,155,000	1,156,271		(257)			2.158	2.133	MS	8,308	24,925	01/29/2020	09/01/2026
010595-FA-9	ALABAMA ST MUN ELEC AUTH PWR S			1	1.D FE	800,000	105.9550	847,640	800,000	800,000					2.669	2.669	MS	7,117	21,352	01/22/2020	09/01/2031
010595-FB-7	ALABAMA ST MUN ELEC AUTH PWR S			1	1.D FE	1,000,000	106.0810	1,060,810	1,000,000	1,000,000					2.719	2.719	MS	9,063	27,190	01/22/2020	09/01/2032
010595-FC-5	ALABAMA ST MUN ELEC AUTH PWR S			1	1.D FE	1,000,000	106.2770	1,062,770	1,000,000	1,000,000					2.769	2.769	MS	9,230	27,690	01/22/2020	09/01/2033
010595-FE-1	ALABAMA ST MUN ELEC AUTH PWR S			1	1.D FE	1,200,000	106.5660	1,278,792	1,200,000	1,200,000					2.919	2.919	MS	11,676	35,028	01/22/2020	09/01/2035
010604-BW-5	ALABAMA ST PORT AUTH DOCKS FAC				2.A FE	1,479,465	111.6330	1,451,229	1,300,000	1,369,870		(24,053)			5.000	2.950	AO	16,250	65,000	02/24/2017	10/01/2024
010604-BX-3	ALABAMA ST PORT AUTH DOCKS FAC				2.A FE	1,766,225	115.4140	1,788,917	1,550,000	1,651,768		(25,202)			5.000	3.130	AO	19,375	77,500	02/24/2017	10/01/2025
010685-KJ-3	ALACHUA CNTY FLA HEALTH FACS A			1	1.G FE	3,742,526	114.2810	3,942,695	3,450,000	3,686,401		(26,067)			4.000	3.020	JD	11,500	99,700	10/03/2019	12/01/2049
013493-HT-1	ALBUQUERQUE BERNALILLO CNTY WT				1.C FE	197,255	102.3860	184,295	180,000	182,438		(4,794)			5.000	2.261	JJ	4,500	9,000	10/17/2018	07/01/2022
013493-HV-6	ALBUQUERQUE BERNALILLO CNTY WT				1.C FE	850,163	111.4290	835,718	750,000	795,909		(17,592)			5.000	2.460	JJ	18,750	37,500	10/17/2018	07/01/2024
01354M-HY-0	ALBUQUERQUE NM GROSS RECPTS TAX RE			1	1.A FE	500,000	101.7130	508,565	500,000	500,000					2.485	2.485	JJ	6,213	6,178	06/05/2020	07/01/2035
01354P-HJ-6	ALBUQUERQUE NM GROSS RECPTS TAX RE			1	1.A FE	1,280,000	101.7130	1,301,926	1,280,000	1,280,000					2.485	2.485	JJ	15,904	15,816	06/05/2020	07/01/2035
015086-NF-4	ALEXANDRIA LA UTILITIES SYSTEM FUN				1.C FE	270,000	100.2500	270,675	270,000	270,000					1.059	1.059	MN	477	2,859	06/17/2020	05/01/2022
015086-NG-2	ALEXANDRIA LA UTILITIES SYSTEM FUN				1.C FE	250,000	100.6210	251,553	250,000	250,000					1.189	1.189	MN	495	2,973	06/17/2020	05/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
015086-NH-0	ALEXANDRIA LA UTILITIES SYSTEM FUN				1.C FE	505,000	100.7010	508,540	505,000	505,000					1.348	1.348	MN	1,135	6,807	06/17/2020	05/01/2024
015086-NL-1	ALEXANDRIA LA UTILITIES SYSTEM FUN				1.C FE	450,000	101.8810	458,465	450,000	450,000					1.955	1.955	MN	1,466	8,798	06/17/2020	05/01/2027
015086-NN-7	ALEXANDRIA LA UTILITIES SYSTEM FUN				1.C FE	1,400,000	102.8140	1,439,396	1,400,000	1,400,000					2.193	2.193	MN	5,117	30,702	06/17/2020	05/01/2029
015086-NX-5	ALEXANDRIA LA UTILITIES SYSTEM FUN				1.C FE	2,250,000	107.7110	2,423,498	2,250,000	2,250,000					2.997	2.997	MN	11,239	53,946	06/17/2020	05/01/2040
01728R-MM-8	ALLEGHENY CNTY PA HIGHER ED BL				1.C FE	3,353,743	122.5420	3,253,490	2,655,000	3,061,634		(68,002)			5.000	2.080	FA	55,313	132,750	06/15/2017	08/01/2027
01728R-MV-8	ALLEGHENY CNTY PA HIGHER ED BL			1	1.F FE	742,053	122.0040	793,026	650,000	711,554		(8,867)			5.000	3.290	MS	10,833	32,500	05/17/2018	03/01/2033
01728R-MW-6	ALLEGHENY CNTY PA HIGHER ED BL			1	1.F FE	1,990,013	121.8530	2,132,428	1,750,000	1,910,621		(23,096)			5.000	3.340	MS	29,167	87,500	05/17/2018	03/01/2034
01728A-3T-1	ALLEGHENY CNTY PA HOSP DEV AUT			1	1.F FE	1,826,140	122.0090	2,000,948	1,640,000	1,768,380		(18,022)			5.000	3.590	AO	20,500	82,000	08/16/2018	04/01/2033
01757L-FM-3	ALLEN CNTY OHIO HOSP FACS REV				1.E FE	4,510,920	102.7330	4,109,320	4,000,000	4,067,325		(113,611)			5.000	2.080	FA	83,333	200,000	12/13/2017	08/01/2022
01757L-FN-1	ALLEN CNTY OHIO HOSP FACS REV				1.E FE	5,356,989	107.2750	5,015,106	4,675,000	4,876,043		(123,431)			5.000	2.220	FA	97,396	233,750	12/13/2017	08/01/2023
02765U-LS-1	AMERICAN MUN PWR OHIO INC REV				1.F FE	231,334	100.5500	196,073	195,000	195,857		(6,974)			5.000	1.380	FA	3,683	9,750	09/20/2016	02/15/2022
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV				1.F FE	290,270	105.2830	252,679	240,000	249,228		(8,094)			5.000	1.530	FA	4,533	12,000	09/20/2016	02/15/2023
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV				1.F FE	675,455	109.7070	603,389	550,000	587,786		(17,346)			5.000	1.690	FA	10,389	27,500	09/20/2016	02/15/2024
02765U-MU-5	AMERICAN MUN PWR OHIO INC REV				1.F FE	240,084	113.9780	227,956	200,000	218,069		(5,555)			5.000	2.000	FA	3,778	10,000	11/02/2017	02/15/2025
02765U-MV-3	AMERICAN MUN PWR OHIO INC REV				1.F FE	514,616	117.6300	499,928	425,000	471,995		(10,783)			5.000	2.180	FA	8,028	21,250	11/02/2017	02/15/2026
02765U-MW-1	AMERICAN MUN PWR OHIO INC REV				1.F FE	305,718	121.0450	302,613	250,000	282,434		(5,901)			5.000	2.300	FA	4,722	12,500	11/02/2017	02/15/2027
02766P-AJ-3	AMRON MUSEUM NAT HSTRY				1.D FE	6,000,000	112.4300	6,745,824	6,000,000	6,000,000					3.121	3.121	JJ	86,348	32,771	05/05/2021	07/15/2052
032556-FK-3	ANAHEIM HOUSING AND PUBLIC IMPRO			1	1.B FE	700,000	102.5420	717,794	700,000	700,000					2.703	2.703	AO	4,730	18,921	02/05/2020	10/01/2035
032556-EZ-1	ANAHEIM HOUSING AND PUBLIC IMPROVE				1.B FE	640,000	101.5380	649,843	640,000	640,000					1.725	1.725	AO	2,760	11,040	02/05/2020	10/01/2025
032556-FE-7	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	785,000	101.9260	800,119	785,000	785,000					2.273	2.273	AO	4,461	17,843	02/05/2020	10/01/2030
032556-FF-4	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	1,825,000	102.3400	1,867,705	1,825,000	1,825,000					2.453	2.453	AO	11,192	44,767	02/05/2020	10/01/2031
032556-FG-2	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	1,000,000	102.4720	1,024,720	1,000,000	1,000,000					2.553	2.553	AO	6,383	25,530	02/05/2020	10/01/2032
032556-FH-0	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	1,000,000	102.4630	1,024,630	1,000,000	1,000,000					2.573	2.573	AO	6,433	25,730	02/05/2020	10/01/2033
032556-FJ-6	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	1,000,000	102.6750	1,026,750	1,000,000	1,000,000					2.673	2.673	AO	6,683	26,730	02/05/2020	10/01/2034
032556-FL-1	ANAHEIM HOUSING AND PUBLIC IMPROVE			1	1.B FE	1,250,000	103.2090	1,290,113	1,250,000	1,250,000					3.033	3.033	AO	9,478	37,913	02/05/2020	10/01/2038
040654-XW-0	ARIZONA ST TRANSN BRD HWY REV				1.B FE	19,900,000	103.2370	20,544,163	19,900,000	19,900,000					2.174	2.174	JJ	216,313	432,626	01/10/2020	07/01/2026
040664-AN-4	ARIZONA ST UNIV REVS			1	1.C FE	1,282,039	119.6970	1,316,667	1,100,000	1,254,547		(16,380)			4.000	2.830	JJ	22,000	52,433	04/15/2020	07/01/2038
040664-AQ-7	ARIZONA ST UNIV REVS			1	1.C FE	1,503,567	119.2760	1,550,588	1,300,000	1,472,945		(18,250)			4.000	2.964	JJ	26,000	61,967	04/15/2020	07/01/2040
040664-AS-3	ARIZONA ST UNIV REVS			1	1.C FE	891,785	118.7330	920,181	775,000	874,263		(10,444)			4.000	3.060	JJ	15,500	36,942	04/15/2020	07/01/2042
04084D-AQ-5	ARKANSAS PUBLIC SAFETY TRUST FUND			1	1.D FE	1,160,920	116.3840	1,163,840	1,000,000	1,138,590		(22,207)			4.000	2.716	JD	3,333	36,889	12/03/2020	06/01/2036
04084D-AS-1	ARKANSAS PUBLIC SAFETY TRUST FUND			1	1.D FE	1,155,240	116.0550	1,160,550	1,000,000	1,133,750		(21,372)			4.000	2.862	JD	3,333	36,889	12/03/2020	06/01/2038
04084D-AT-9	ARKANSAS PUBLIC SAFETY TRUST FUND			1	1.D FE	1,152,410	115.7700	1,157,700	1,000,000	1,131,337		(20,957)			4.000	2.924	JD	3,333	36,889	12/03/2020	06/01/2039
04084D-AV-4	ARKANSAS PUBLIC SAFETY TRUST FUND			1	1.D FE	5,113,305	114.1890	5,138,505	4,500,000	5,029,089		(83,754)			4.000	3.149	JD	15,000	166,000	12/03/2020	06/01/2045
047870-MS-6	ATLANTA GA WTR & WASTE WTR REV				1.C FE	2,656,981	112.8940	2,653,009	2,350,000	2,654,016		(2,965)			5.000	0.403	MN	19,583		12/21/2021	11/01/2024
047870-NP-1	ATLANTA GA WTR & WASTE WTR REV				1.C FE	604,887	112.8940	603,983	535,000	604,212		(675)			5.000	0.403	MN	4,458		12/21/2021	11/01/2024
047870-PZ-7	ATLANTA GA WTR & WASTE WTR REV				1.D FE	459,012	108.5590	434,236	400,000	421,265		(11,275)			5.000	2.030	MN	3,333	20,000	07/12/2018	11/01/2023
047870-QA-1	ATLANTA GA WTR & WASTE WTR REV				1.D FE	174,923	112.8940	169,341	150,000	161,686		(3,959)			5.000	2.150	MN	1,250	7,500	07/12/2018	11/01/2024
047870-QJ-2	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	3,073,096	123.4370	3,209,362	2,600,000	2,911,727		(48,617)			5.000	2.760	MN	21,667	130,000	07/12/2018	11/01/2032
047870-QK-9	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	2,549,167	123.5490	2,668,658	2,160,000	2,416,506		(39,977)			5.000	2.780	MN	18,000	108,000	07/12/2018	11/01/2033
047870-QL-7	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	1,444,320	116.9020	1,589,867	1,360,000	1,415,960		(8,590)			4.000	3.221	MN	9,067	54,400	07/12/2018	11/01/2034
047870-QM-5	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	1,465,178	116.7870	1,617,500	1,385,000	1,438,252		(8,161)			4.000	3.271	MN	9,233	55,400	07/12/2018	11/01/2035
047870-RF-9	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	1,987,370	123.5020	2,161,285	1,750,000	1,911,514		(24,769)			5.000	3.250	MN	14,583	87,500	10/24/2018	11/01/2034
047870-RG-7	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	2,543,940	123.3190	2,774,678	2,250,000	2,450,178		(30,635)			5.000	3.310	MN	18,750	112,500	10/24/2018	11/01/2035
04780M-XK-0	ATLANTA HARTSFIELD-JACKSON APRT				1.D FE	1,753,216	129.4310	1,734,375	1,340,000	1,704,383		(39,770)			5.000	1.570	JJ	33,500	48,947	09/30/2020	07/01/2030
050589-QE-3	AUBURN UNIV ALA GEN FEE REV				1.D FE	3,230,000	100.9650	3,261,170	3,230,000	3,230,000					1.508	1.508	JD	4,059	48,708	02/21/2020	06/01/2023
050589-QF-0	AUBURN UNIV ALA GEN FEE REV				1.D FE	4,000,000	100.9960	4,039,840	4,000,000	4,000,000					1.564	1.564	JD	5,213	62,560	02/21/2020	06/01/2024
050589-QG-8	AUBURN UNIV ALA GEN FEE REV				1.D FE	2,000,000	100.9830	2,019,660	2,000,000	2,000,000					1.664	1.664	JD	2,773	33,280	02/21/2020	06/01/2025
050589-QH-6	AUBURN UNIV ALA GEN FEE REV				1.D FE	1,865,884	100.8920	1,891,725	1,875,000	1,868,349		1,420			1.747	1.830	JD	2,730	32,756	03/27/2020	06/01/2026
051589-BH-1	AURORA COLO SWR IMPT REVENUE			1	1.B FE	797,056	122.0520	793,338	650,000	796,700		(356)			4.000	1.467	FA	15,456		12/22/2021	08/01/2040
051589-BJ-7	AURORA COLO SWR IMPT REVENUE			1	1.B FE	758,372	121.7570	754,893	620,000	758,037		(334)			4.000	1.497	FA	14,742		12/22/2021	08/01/2041
052654-BK-5	AUTAUGA CNTY ALA BRD ED			1	1.D FE	471,631	121.9110	475,453	390,000	471,439		(192)			4.000	2.275	AO	390		12/10/2021	04/01/2036
052654-BQ-2	AUTAUGA CNTY ALA BRD ED			1	1.D FE	912,194	120.2030	919,553	765,000	911,850		(344)			4.000	2.712	AO	765		12/10/2021	04/01/2041
058508-JN-3	BALL ST UNIV IND UNIV REVS				1.D FE	1,177,264	102.3910	1,080,225	1,055,000	1,070,773		(31,084)			5.000	1.980	JJ	26,375	52,750	06/07/2018	07/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
058508-JQ-6	BALL ST UNIV IND UNIV REVS				1.D FE	317,631	111.3500	306,213	275,000	293,423		(7,088)			5.000	2.230	JJ	6,875	13,750	06/07/2018	07/01/2024
058508-JZ-6	BALL ST UNIV IND UNIV REVS			1	1.D FE	1,963,425	116.0760	1,961,684	1,690,000	1,962,317		(1,108)			4.000	1.398	JJ	33,800		12/21/2021	07/01/2033
058508-LA-8	BALL ST UNIV IND UNIV REVS			1	1.D FE	1,760,576	117.0440	1,872,704	1,600,000	1,723,438		(14,566)			4.000	2.850	JJ	32,000	64,000	05/09/2019	07/01/2038
05922K-B7-3	BALTIMORE MD PROJ REV			1	1.D FE	3,904,602	116.9540	4,169,410	3,565,000	3,827,575		(30,918)			4.000	2.900	JJ	71,300	142,600	06/12/2019	07/01/2044
05922K-D9-7	BALTIMORE MD PROJ REV			1	1.C FE	3,269,641	118.9330	3,472,844	2,920,000	3,188,557		(31,980)			4.000	2.640	JJ	58,400	116,800	05/16/2019	07/01/2036
05922K-E2-1	BALTIMORE MD PROJ REV			1	1.C FE	2,754,174	118.6230	2,929,988	2,470,000	2,688,401		(25,951)			4.000	2.690	JJ	49,400	98,800	05/16/2019	07/01/2037
05922K-E3-9	BALTIMORE MD PROJ REV			1	1.C FE	1,898,750	118.4400	2,025,324	1,710,000	1,855,149		(17,210)			4.000	2.740	JJ	34,200	68,400	05/16/2019	07/01/2038
05922K-G8-6	BALTIMORE MD PROJ REV			1	1.D FE	1,761,426	118.6230	1,880,175	1,585,000	1,720,656		(16,091)			4.000	2.730	JJ	31,700	63,400	05/16/2019	07/01/2037
05922K-G9-4	BALTIMORE MD PROJ REV			1	1.D FE	1,820,456	118.4400	1,948,338	1,645,000	1,779,989		(15,978)			4.000	2.780	JJ	32,900	65,800	05/16/2019	07/01/2038
05922K-H2-8	BALTIMORE MD PROJ REV			1	1.D FE	1,335,695	118.2370	1,430,668	1,210,000	1,306,739		(11,435)			4.000	2.810	JJ	24,200	48,400	05/16/2019	07/01/2039
05922K-YC-7	BALTIMORE MD PROJ REV				1.E FE	311,218	102.3750	276,413	270,000	274,010		(7,900)			5.000	2.000	JJ	6,750	13,500	01/27/2017	07/01/2022
06654D-AB-3	BANNER HEALTH			1	1.D FE	13,800,000	101.2250	13,969,009	13,800,000	13,800,000					2.338	2.338	JJ	161,322	322,644	05/07/2020	01/01/2030
072722-AC-5	BAYCARE HEALTH SYSTEM INC				1.C FE	2,000,000	101.5430	2,030,862	2,000,000	2,000,000					2.610	2.610	MN	6,670	52,200	04/08/2020	11/15/2022
072722-AD-3	BAYCARE HEALTH SYSTEM INC				1.C FE	2,000,000	102.7870	2,055,730	2,000,000	2,000,000					2.695	2.695	MN	6,887	53,900	04/08/2020	11/15/2023
929833-BN-0	BAYLOR UNIVERSITY				1.E FE	1,225,000	99.6420	1,220,615	1,225,000	1,225,000					1.384	1.384	MS	5,651	17,472	08/07/2020	03/01/2026
929833-BQ-3	BAYLOR UNIVERSITY				1.E FE	1,500,000	99.2430	1,488,645	1,500,000	1,500,000					1.686	1.686	MS	8,430	26,063	08/07/2020	03/01/2028
929833-BR-1	BAYLOR UNIVERSITY				1.E FE	1,000,000	98.7520	987,520	1,000,000	1,000,000					1.786	1.786	MS	5,953	18,406	08/07/2020	03/01/2029
929833-BS-9	BAYLOR UNIVERSITY				1.E FE	1,500,000	98.5660	1,478,490	1,500,000	1,500,000					1.886	1.886	MS	9,430	29,154	08/07/2020	03/01/2030
929833-BT-7	BAYLOR UNIVERSITY			1	1.E FE	1,500,000	98.5270	1,477,905	1,500,000	1,500,000					2.056	2.056	MS	10,280	31,782	08/07/2020	03/01/2031
929833-BU-4	BAYLOR UNIVERSITY			1	1.E FE	2,000,000	98.2500	1,965,000	2,000,000	2,000,000					2.206	2.206	MS	14,707	45,468	08/07/2020	03/01/2032
929833-BV-2	BAYLOR UNIVERSITY			1	1.E FE	2,640,000	97.5690	2,575,822	2,640,000	2,640,000					2.306	2.306	MS	20,293	62,739	08/07/2020	03/01/2033
074428-AQ-6	BEAUMONT CALIF PUB IMPT AUTH W			1	1.C FE	345,414	118.1450	354,435	300,000	329,191		(5,141)			5.000	2.960	MS	5,000	15,000	09/12/2018	09/01/2033
075554-AB-1	BEAVERTON ORE SPL REV				1.D FE	225,000	100.1970	225,443	225,000	225,000					0.939	0.939	JD	176	2,113	06/11/2020	06/01/2022
075554-AC-9	BEAVERTON ORE SPL REV				1.D FE	225,000	100.3070	225,691	225,000	225,000					1.087	1.087	JD	204	2,446	06/11/2020	06/01/2023
075554-AE-5	BEAVERTON ORE SPL REV				1.D FE	225,000	99.7990	224,548	225,000	225,000					1.367	1.367	JD	256	3,076	06/11/2020	06/01/2025
075554-AF-2	BEAVERTON ORE SPL REV				1.D FE	135,000	100.2080	135,281	135,000	135,000					1.646	1.646	JD	185	2,222	06/11/2020	06/01/2026
075554-AG-0	BEAVERTON ORE SPL REV				1.D FE	315,000	100.1110	315,350	315,000	315,000					1.746	1.746	JD	458	5,500	06/11/2020	06/01/2027
075554-AJ-4	BEAVERTON ORE SPL REV				1.D FE	400,000	100.6930	402,772	400,000	400,000					2.076	2.076	JD	692	8,304	06/11/2020	06/01/2029
075554-AN-5	BEAVERTON ORE SPL REV			1	1.D FE	200,000	101.7530	203,506	200,000	200,000					2.476	2.476	JD	413	4,952	06/11/2020	06/01/2033
075554-AP-0	BEAVERTON ORE SPL REV			1	1.D FE	350,000	101.3820	354,837	350,000	350,000					2.526	2.526	JD	737	8,841	06/11/2020	06/01/2034
075554-AQ-8	BEAVERTON ORE SPL REV			1	1.D FE	465,000	100.9640	469,483	465,000	465,000					2.576	2.576	JD	998	11,978	06/11/2020	06/01/2035
075554-AR-6	BEAVERTON ORE SPL REV			1	1.D FE	1,000,000	101.1200	1,011,200	1,000,000	1,000,000					2.676	2.676	JD	2,230	26,760	06/11/2020	06/01/2036
075554-AS-4	BEAVERTON ORE SPL REV			1	1.D FE	305,000	100.8840	307,696	305,000	305,000					2.726	2.726	JD	693	8,314	06/11/2020	06/01/2037
075554-AT-2	BEAVERTON ORE SPL REV			1	1.D FE	755,000	100.5740	759,334	755,000	755,000					2.776	2.776	JD	1,747	20,959	06/11/2020	06/01/2038
075554-AU-9	BEAVERTON ORE SPL REV			1	1.D FE	1,100,000	100.7940	1,108,734	1,100,000	1,100,000					2.909	2.909	JD	2,667	31,999	06/11/2020	06/01/2040
075554-BP-9	BEAVERTON ORE SPL REV			1	1.D FE	882,533	119.0980	893,235	750,000	863,805		(12,281)			4.000	2.794	JD	2,500	30,000	06/11/2020	06/01/2040
081653-BT-3	BEND ORE WTR REV				1.C FE	278,471	104.4060	234,914	225,000	232,958		(8,592)			5.000	1.110	JD	938	11,250	07/14/2016	12/01/2022
57584Y-XN-4	BERKLEE COLLEGE OF MUSIC				1.F FE	1,997,651	100.1500	2,018,023	2,015,000	2,003,826		3,910			1.606	1.813	AO	8,090	32,361	05/27/2020	10/01/2024
57584Y-XR-5	BERKLEE COLLEGE OF MUSIC				1.F FE	265,000	98.7280	261,629	265,000	265,000					1.902	1.902	AO	1,260	5,040	02/27/2020	10/01/2027
57584Y-XS-3	BERKLEE COLLEGE OF MUSIC				1.F FE	230,000	98.4550	226,447	230,000	230,000					2.032	2.032	AO	1,168	4,674	02/27/2020	10/01/2028
57584Y-XW-4	BERKLEE COLLEGE OF MUSIC			1	1.F FE	1,000,000	97.9170	979,170	1,000,000	1,000,000					2.382	2.382	AO	5,955	23,820	02/27/2020	10/01/2032
57584Y-XY-0	BERKLEE COLLEGE OF MUSIC			1	1.F FE	2,605,000	97.3730	2,536,567	2,605,000	2,605,000					2.532	2.532	AO	16,490	65,959	02/27/2020	10/01/2034
57584Y-XZ-7	BERKLEE COLLEGE OF MUSIC			1	1.F FE	1,619,237	96.7000	1,581,045	1,635,000	1,620,655		819			2.582	2.657	AO	10,554	42,216	03/27/2020	10/01/2035
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL				1.F FE	513,687	110.5560	480,919	435,000	465,206		(12,074)			5.000	2.040	JD	1,813	21,750	10/27/2017	06/01/2024
086377-DD-7	BESSEMER ALA GOVERNMENTAL UTIL				1.F FE	1,046,133	114.5530	1,002,339	875,000	955,806		(22,543)			5.000	2.180	JD	3,646	43,750	10/27/2017	06/01/2025
57584Y-TD-1	BETH ISRAEL LAHEY HEALTH INC			1	1.G FE	349,476	125.0700	356,450	285,000	335,152		(6,029)			5.000	2.420	JJ	7,125	14,250	07/17/2019	07/01/2034
087032-EB-0	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	90,000	100.0480	90,043	90,000	90,000					0.899	0.899	MS	270	809	06/17/2020	09/01/2022
087032-EC-8	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	300,000	99.5980	298,794	300,000	300,000					0.979	0.979	MS	979	2,937	06/17/2020	09/01/2023
087032-ED-6	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	180,000	99.0650	178,317	180,000	180,000					1.122	1.122	MS	673	2,020	06/17/2020	09/01/2024
087032-EE-4	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	1,170,000	98.5230	1,152,719	1,170,000	1,170,000					1.212	1.212	MS	4,727	14,180	06/17/2020	09/01/2025
087032-EG-9	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	1,395,000	98.7710	1,377,855	1,395,000	1,395,000					1.710	1.710	MS	7,952	23,855	06/17/2020	09/01/2027
087032-EJ-3	BETHEL PARK PA MUN AUTH SWR RE				1.C FE	675,000	99.0950	668,891	675,000	675,000					1.946	1.946	MS	4,379	13,136	06/17/2020	09/01/2029
087032-EL-8	BETHEL PARK PA MUN AUTH SWR RE			1	1.C FE	1,000,000	99.9480	999,480	1,000,000	1,000,000					2.076	2.076	MS	6,920	20,760	06/17/2020	09/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
087032-EM-6	BETHEL PARK PA MUN AUTH SWR RE			1	1.C FE	1,000,000	100.2570	1,002,570	1,000,000	1,000,000					2.176	2.176	MS	7,253	21,760	06/17/2020	09/01/2032
090132-AH-4	BILLINGS MONT SWR SYS REV				1.D FE	195,608	111.4820	183,945	165,000	175,970		(4,219)			5.000	2.250	JJ	4,125	8,250	01/27/2017	07/01/2024
088632-DC-5	BI-STATE DEV AGY MO ILL MET DI			1	1.C FE	2,707,898	102.4330	1,644,050	1,605,000	1,662,571		(5,827)			2.929	2.471	AO	11,753	56,151	01/01/2021	10/01/2040
097464-E6-4	BOISE ST UNIV IDAHO REVS FORME				1.E FE	235,814	110.0530	225,609	205,000	217,065		(5,168)			5.000	2.300	AO	2,563	10,250	03/15/2018	04/01/2024
097464-E7-2	BOISE ST UNIV IDAHO REVS FORME				1.E FE	290,908	114.0840	285,210	250,000	269,875		(5,808)			5.000	2.440	AO	3,125	12,500	03/15/2018	04/01/2025
09778P-AA-3	BON SECOURS MERCY			1	1.E FE	7,600,000	108.6830	8,259,916	7,600,000	7,600,000					3.464	3.464	JD	21,939	263,264	04/08/2020	06/01/2030
01757L-GM-2	BON SECOURS MERCY HEALTH				1.E FE	811,313	104.2930	782,198	750,000	771,713		(23,292)			5.000	1.800	JD	3,125	37,500	04/09/2020	12/01/2022
01757L-GN-0	BON SECOURS MERCY HEALTH				1.E FE	1,108,890	108.7280	1,087,280	1,000,000	1,058,448		(29,677)			5.000	1.880	JD	4,167	50,000	04/09/2020	12/01/2023
01757L-GP-5	BON SECOURS MERCY HEALTH				1.E FE	2,637,271	112.9400	2,625,855	2,325,000	2,525,061		(66,034)			5.000	1.950	JD	9,688	116,250	04/09/2020	12/01/2024
01757L-GQ-3	BON SECOURS MERCY HEALTH				1.E FE	2,161,349	116.8150	2,178,600	1,865,000	2,074,729		(50,983)			5.000	2.000	JD	7,771	93,250	04/09/2020	12/01/2025
01757L-GR-1	BON SECOURS MERCY HEALTH				1.E FE	2,638,552	120.3540	2,689,912	2,235,000	2,539,581		(58,267)			5.000	2.070	JD	9,313	111,750	04/09/2020	12/01/2026
575898-DL-2	BOSFUEL CORP			1	1.E FE	1,021,305	124.7280	1,041,479	835,000	981,930		(17,663)			5.000	2.420	JJ	20,875	41,750	09/19/2019	07/01/2035
575898-DM-0	BOSFUEL CORP			1	1.E FE	975,384	124.5060	996,048	800,000	938,375		(16,606)			5.000	2.460	JJ	20,000	40,000	09/19/2019	07/01/2036
575898-DN-8	BOSFUEL CORP			1	1.E FE	1,215,360	124.2700	1,242,700	1,000,000	1,169,986		(20,364)			5.000	2.500	JJ	25,000	50,000	09/19/2019	07/01/2037
575898-DP-3	BOSFUEL CORP			1	1.E FE	1,211,500	124.0830	1,240,830	1,000,000	1,167,009		(19,973)			5.000	2.540	JJ	25,000	50,000	09/19/2019	07/01/2038
575898-DR-9	BOSFUEL CORP			1	1.E FE	1,089,360	114.1460	1,141,460	1,000,000	1,070,854		(8,329)			4.000	2.940	JJ	20,000	40,000	09/19/2019	07/01/2044
103627-AA-3	BOYS TOWN VLG NEB REV				1.B FE	1,964,030	111.3940	2,116,486	1,900,000	1,941,528		(5,627)			3.000	2.640	MS	19,000	57,000	10/25/2017	09/01/2028
106252-DP-1	BRAZOSPORT TEX WTR AUTH REV				1.C FE	119,498	107.4680	107,468	100,000	104,472		(2,605)			5.000	2.250	MS	1,667	5,000	10/28/2015	09/01/2023
113664-HQ-2	BROOKINGS S D SCH DIST NO 05-1				1.B FE	333,357	102.7390	308,217	300,000	305,085		(8,581)			5.000	2.060	FA	6,250	15,000	08/02/2018	08/01/2022
113664-HS-8	BROOKINGS S D SCH DIST NO 05-1				1.B FE	493,778	111.5160	479,519	430,000	458,728		(10,671)			5.000	2.320	FA	8,958	21,500	08/02/2018	08/01/2024
113664-HT-6	BROOKINGS S D SCH DIST NO 05-1				1.B FE	586,214	115.5720	583,639	505,000	548,549		(11,486)			5.000	2.470	FA	10,521	25,250	08/02/2018	08/01/2025
113664-HU-3	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	265,241	115.9190	266,614	230,000	248,930		(4,980)			5.000	2.580	FA	4,792	11,500	08/02/2018	08/01/2026
113664-HV-1	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	1,088,686	111.8890	1,124,484	1,005,000	1,050,025		(11,819)			4.000	2.680	FA	16,750	40,200	08/02/2018	08/01/2027
113664-JB-3	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	532,348	112.3430	572,949	510,000	522,152		(3,131)			4.000	3.290	FA	8,500	20,400	08/02/2018	08/01/2033
113664-JD-9	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	522,993	112.3430	567,332	505,000	514,803		(2,518)			4.000	3.420	FA	8,417	20,200	08/02/2018	08/01/2035
113664-JE-7	BROOKINGS S D SCH DIST NO 05-1			1	1.B FE	278,438	112.3430	303,326	270,000	274,602		(1,180)			4.000	3.490	FA	4,500	10,800	08/02/2018	08/01/2036
114894-VU-9	BROWARD CNTY FLA ARPT SYS REV				1.F FE	3,547,110	107.9870	3,239,610	3,000,000	3,130,719		(72,275)			5.000	2.440	AO	37,500	150,000	10/30/2015	10/01/2023
114894-VV-7	BROWARD CNTY FLA ARPT SYS REV				1.F FE	5,972,354	111.7780	5,605,667	5,015,000	5,338,048		(112,069)			5.000	2.558	AO	62,688	250,750	08/05/2016	10/01/2024
114894-XC-7	BROWARD CNTY FLA ARPT SYS REV				1.F FE	586,180	107.9870	539,935	500,000	526,722		(14,886)			5.000	1.880	AO	6,250	25,000	11/08/2017	10/01/2023
114894-XD-5	BROWARD CNTY FLA ARPT SYS REV				1.F FE	894,090	111.7780	838,335	750,000	810,104		(21,062)			5.000	1.990	AO	9,375	37,500	11/08/2017	10/01/2024
114894-XE-3	BROWARD CNTY FLA ARPT SYS REV				1.F FE	604,150	115.6140	578,070	500,000	551,823		(13,147)			5.000	2.110	AO	6,250	25,000	11/08/2017	10/01/2025
114894-XF-0	BROWARD CNTY FLA ARPT SYS REV				1.F FE	1,221,580	118.9970	1,189,970	1,000,000	1,124,166		(24,518)			5.000	2.230	AO	12,500	50,000	11/08/2017	10/01/2026
114894-XG-8	BROWARD CNTY FLA ARPT SYS REV				1.F FE	925,493	121.9350	914,513	750,000	857,160		(17,225)			5.000	2.330	AO	9,375	37,500	11/08/2017	10/01/2027
11506K-FE-6	BROWARD CNTY FLA PORT FACS REV			1	1.F FE	1,029,365	114.7780	1,044,480	910,000	1,004,680		(11,074)			4.000	2.500	MS	12,133	36,400	09/11/2019	09/01/2036
115065-C3-6	BROWARD CNTY FLA SCH BRD			1	1.E FE		129.2410								5.000	0.000	JJ	245,000		05/07/2020	07/01/2031
115065-C6-9	BROWARD CNTY FLA SCH BRD			1	1.E FE	7,944,430	128.6760	8,363,940	6,500,000	7,737,330		(129,126)			5.000	3.051	JJ	162,500	325,000	05/07/2020	07/01/2034
115065-ZJ-6	BROWARD CNTY FLA SCH BRD CTFS				1.E FE	565,510	102.3550	511,775	500,000	507,551		(14,884)			5.000	1.950	JJ	12,500	25,000	12/19/2017	07/01/2022
116475-3A-0	BROWNSVILLE TEX UTIL SYS REV				1.E FE	1,000,000	97.9500	979,500	1,000,000	1,000,000					1.477	1.477	MS	4,923	14,975	07/30/2020	09/01/2027
116475-3C-6	BROWNSVILLE TEX UTIL SYS REV				1.E FE	1,000,000	96.6820	966,820	1,000,000	1,000,000					1.682	1.682	MS	5,607	17,054	07/30/2020	09/01/2029
12022G-AD-5	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	450,000	98.9480	445,266	450,000	450,000					1.211	1.211	JJ	1,998		07/22/2021	07/01/2025
12022G-AE-3	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	400,000	98.5950	394,380	400,000	400,000					1.381	1.381	JJ	2,025		07/22/2021	07/01/2026
12022G-AH-6	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	535,000	99.6820	533,299	535,000	535,000					2.052	2.052	JJ	4,025		07/22/2021	07/01/2029
12022G-AJ-2	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	450,000	99.9030	449,564	450,000	450,000					2.192	2.192	JJ	3,617		07/22/2021	07/01/2030
12022G-AK-9	BULLHEAD CITY ARIZ FIRE DIST				1.F FE	1,000,000	100.2780	1,002,780	1,000,000	1,000,000					2.332	2.332	JJ	8,551		07/22/2021	07/01/2031
12022G-AL-7	BULLHEAD CITY ARIZ FIRE DIST			1	1.F FE	2,055,000	100.6180	2,067,700	2,055,000	2,055,000					2.482	2.482	JJ	18,702		07/22/2021	07/01/2032
12022G-AM-5	BULLHEAD CITY ARIZ FIRE DIST			1	1.F FE	2,340,000	100.5310	2,352,425	2,340,000	2,340,000					2.582	2.582	JJ	22,154		07/22/2021	07/01/2033
12022G-AN-3	BULLHEAD CITY ARIZ FIRE DIST			1	1.F FE	2,400,000	100.6250	2,415,000	2,400,000	2,400,000					2.682	2.682	JJ	23,602		07/22/2021	07/01/2034
12022G-AG-8	BULLHEAD CITY ARIZ FIRE DIST C				1.F FE	700,000	99.3580	695,506	700,000	700,000					1.867	1.867	JJ	4,792		07/22/2021	07/01/2028
12022G-AP-8	BULLHEAD CITY ARIZ FIRE DIST C			1	1.F FE	1,000,000	100.6650	1,006,650	1,000,000	1,000,000					2.782	2.782	JJ	10,201		07/22/2021	07/01/2035
12953C-AY-1	CALEXICO CALIF CMNTY REDEV AGY				1.C FE	1,000,000	103.9530	1,039,530	1,000,000	1,000,000					2.651	2.651	FA	11,046	26,510	01/09/2020	08/01/2026
12953C-AZ-8	CALEXICO CALIF CMNTY REDEV AGY				1.C FE	650,000	104.8400	681,460	650,000	650,000					2.821	2.821	FA	7,640	18,337	01/09/2020	08/01/2027
130179-NT-7	CALIFORNIA EDL FACS AUTH REV				2.A FE	369,551	108.4470	352,453	325,000	341,857		(8,517)			5.000	2.220	JD	1,354	16,250	08/08/2018	12/01/2023
130179-NV-2	CALIFORNIA EDL FACS AUTH REV				2.A FE	267,253	116.1410	267,124	230,000	250,962		(5,029)			5.000	2.540	JD	958	11,500	08/08/2018	12/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13032U-VK-1	CALIFORNIA HEALTH FACS FING AU			1	1.D FE	2,702,834	104.4560	2,694,965	2,580,000	2,702,453		(381)			2.934	2.236	JD	6,308		12/22/2021	06/01/2032
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU			1	1.D FE	3,350,670	117.0670	3,512,010	3,000,000	3,298,127		(30,326)			4.000	3.381	FA	45,333	120,000	03/27/2020	08/15/2050
13048T-2B-8	CALIFORNIA MUN FIN AUTH REV				1.G FE	397,423	101.9490	351,724	345,000	349,457		(10,566)			5.000	1.870	JD	1,438	17,250	04/06/2017	06/01/2022
13048T-2C-6	CALIFORNIA MUN FIN AUTH REV				1.G FE	268,221	106.5230	245,003	230,000	239,292		(6,398)			5.000	2.090	JD	958	11,500	04/06/2017	06/01/2023
13048V-DE-5	CALIFORNIA MUN FIN AUTH REV				2.A FE	277,453	103.4230	258,558	250,000	255,173		(6,773)			5.000	2.200	AO	3,125	12,500	08/03/2018	10/01/2022
13048V-DF-2	CALIFORNIA MUN FIN AUTH REV				2.A FE	253,739	107.6770	242,273	225,000	235,198		(5,646)			5.000	2.340	AO	2,813	11,250	08/03/2018	10/01/2023
13048V-DG-0	CALIFORNIA MUN FIN AUTH REV				2.A FE	313,140	111.6330	306,991	275,000	292,852		(6,192)			5.000	2.540	AO	3,438	13,750	08/03/2018	10/01/2024
13048V-DH-8	CALIFORNIA MUN FIN AUTH REV				2.A FE	517,289	115.2940	518,823	450,000	486,998		(9,260)			5.000	2.680	AO	5,625	22,500	08/03/2018	10/01/2025
13048V-QC-5	CALIFORNIA MUNICIPAL FIN AUTH			1	1.D FE	589,659	100.5200	572,964	570,000	588,557		(1,102)			2.877	2.595	MN	2,733	16,399	01/01/2021	11/01/2035
13068L-5N-1	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	580,320	120.0400	600,200	500,000	567,774		(7,505)			4.000	2.682	MS	6,667	20,000	04/20/2020	03/01/2035
13068L-5P-6	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	346,179	119.3330	357,999	300,000	338,991		(4,304)			4.000	2.792	MS	4,000	12,000	04/20/2020	03/01/2036
13068L-5Q-4	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	574,105	119.0830	595,415	500,000	562,603		(6,891)			4.000	2.884	MS	6,667	20,000	04/20/2020	03/01/2037
13068L-5R-2	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	509,262	118.7160	528,286	445,000	499,309		(5,967)			4.000	2.954	MS	5,933	17,800	04/20/2020	03/01/2038
13068L-5S-0	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	456,252	118.5810	474,324	400,000	447,557		(5,215)			4.000	3.017	MS	5,333	16,000	04/20/2020	03/01/2039
13068L-5T-8	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	454,748	118.4810	473,924	400,000	446,302		(5,068)			4.000	3.074	MS	5,333	16,000	04/20/2020	03/01/2040
13068L-5U-5	CALIFORNIA ST PUB WKS BRD LEAS			1	1.D FE	1,128,450	117.0960	1,170,960	1,000,000	1,108,723		(11,851)			4.000	3.204	MS	13,333	40,000	04/20/2020	03/01/2045
13077D-KG-6	CALIFORNIA STATE UNIVERSITY				1.D FE	1,650,000	101.6500	1,677,225	1,650,000	1,650,000					2.084	2.084	MN	5,731	34,386	02/06/2020	11/01/2028
13077D-KH-4	CALIFORNIA STATE UNIVERSITY				1.D FE	2,500,000	101.2550	2,531,375	2,500,000	2,500,000					2.214	2.214	MN	9,225	55,350	02/06/2020	11/01/2029
13077D-KK-7	CALIFORNIA STATE UNIVERSITY			1	1.D FE	2,005,000	99.8190	2,001,371	2,005,000	2,005,000					2.364	2.364	MN	7,900	47,398	02/06/2020	11/01/2031
13077D-KM-3	CALIFORNIA STATE UNIVERSITY			1	1.D FE	4,265,000	100.1710	4,272,293	4,265,000	4,265,000					2.534	2.534	MN	18,013	108,075	02/06/2020	11/01/2033
13077D-KN-1	CALIFORNIA STATE UNIVERSITY			1	1.D FE	1,900,000	100.3870	1,907,353	1,900,000	1,900,000					2.634	2.634	MN	8,341	50,046	02/06/2020	11/01/2034
13077D-KP-6	CALIFORNIA STATE UNIVERSITY			1	1.D FE	2,100,000	100.4120	2,108,652	2,100,000	2,100,000					2.714	2.714	MN	9,499	56,994	02/06/2020	11/01/2035
13077D-KQ-4	CALIFORNIA STATE UNIVERSITY			1	1.D FE	3,110,000	100.4100	3,122,751	3,110,000	3,110,000					2.784	2.784	MN	14,430	86,582	02/06/2020	11/01/2036
14045A-AU-9	CAPITAL REGION WTR PA WTR REV			1	1.E FE	1,620,052	125.4630	1,756,482	1,400,000	1,549,324		(20,241)			5.000	3.180	JJ	32,278	70,000	04/27/2018	07/15/2030
14045A-AV-7	CAPITAL REGION WTR PA WTR REV			1	1.E FE	766,399	124.9880	831,170	665,000	733,864		(9,317)			5.000	3.230	JJ	15,332	33,250	04/27/2018	07/15/2031
14574A-AB-0	CARSON CALIF PENSION OBLIG				1.D FE	900,000	100.9600	908,640	900,000	900,000					1.673	1.673	JJ	6,943	16,186	06/11/2020	01/15/2024
14574A-AE-4	CARSON CALIF PENSION OBLIG				1.D FE	1,165,000	102.5570	1,194,789	1,165,000	1,165,000					2.398	2.398	JJ	12,882	30,032	06/11/2020	01/15/2027
14574A-AF-1	CARSON CALIF PENSION OBLIG				1.D FE	250,000	102.5910	256,478	250,000	250,000					2.535	2.535	JJ	2,922	6,813	06/11/2020	01/15/2028
14574A-AG-9	CARSON CALIF PENSION OBLIG				1.D FE	1,125,000	102.1830	1,149,559	1,125,000	1,125,000					2.585	2.585	JJ	13,410	31,262	06/11/2020	01/15/2029
14574A-AH-7	CARSON CALIF PENSION OBLIG				1.D FE	1,555,000	102.1840	1,588,961	1,555,000	1,555,000					2.635	2.635	JJ	18,894	44,047	06/11/2020	01/15/2030
14574A-AA-2	CARSON CALIF PENSION POB				1.D FE	450,000	100.6850	453,083	450,000	450,000					1.503	1.503	JJ	3,119	7,271	06/11/2020	01/15/2023
15141G-AA-0	CENTENNIAL WTR & SANTN DIST CO				1.B FE	175,820	113.3750	170,063	150,000	163,220		(4,369)			5.000	1.880	JD	625	7,500	01/18/2019	12/01/2024
15141G-AB-8	CENTENNIAL WTR & SANTN DIST CO				1.B FE	304,475	117.4930	299,607	255,000	284,084		(7,077)			5.000	1.960	JD	1,063	12,750	01/18/2019	12/01/2025
155498-JA-7	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	600,000	100.4010	602,406	600,000	600,000					1.345	1.345	JJ	4,035	6,232	08/26/2020	01/01/2024
155498-JB-5	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	600,000	100.0390	600,234	600,000	600,000					1.445	1.445	JJ	4,335	6,695	08/26/2020	01/01/2025
155498-JC-3	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	750,000	100.4110	753,083	750,000	750,000					1.737	1.737	JJ	6,514	10,060	08/26/2020	01/01/2026
155498-JD-1	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	1,250,000	100.2310	1,252,888	1,250,000	1,250,000					1.837	1.837	JJ	11,481	17,732	08/26/2020	01/01/2027
155498-JP-4	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	200,000	100.0000	200,000	200,000	200,000					1.307	1.307	JJ	1,307	2,019	08/26/2020	01/01/2022
155498-JQ-2	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	170,000	100.4790	170,814	170,000	170,000					1.486	1.486	JJ	1,263	1,951	08/26/2020	01/01/2023
155498-JR-0	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	1,000,000	100.5170	1,005,170	1,000,000	1,000,000					1.645	1.645	JJ	8,225	12,703	08/26/2020	01/01/2024
155498-JS-8	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	1,185,000	100.4460	1,190,285	1,185,000	1,185,000					1.795	1.795	JJ	10,635	16,426	08/26/2020	01/01/2025
155498-JT-6	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	3,155,000	100.7530	3,178,757	3,155,000	3,155,000					2.087	2.087	JJ	32,922	50,847	08/26/2020	01/01/2026
155498-JU-3	CENTRAL TEX REGL MOBILITY AUTH				2.A FE	3,250,000	100.5600	3,268,200	3,250,000	3,250,000					2.187	2.187	JJ	35,539	54,888	08/26/2020	01/01/2027
15567R-BB-8	CENTRAL UTAH WTR CONSERVANCY D				1.B FE	600,520	116.6230	583,115	500,000	550,684		(12,840)			5.000	2.170	AO	6,250	25,000	11/30/2017	10/01/2025
15567R-BC-6	CENTRAL UTAH WTR CONSERVANCY D				1.B FE	577,030	120.1830	570,869	475,000	532,837		(11,404)			5.000	2.280	AO	5,938	23,750	11/30/2017	10/01/2026
161036-NZ-7	CHARLOTTE N C ARPT REV			1	1.D FE	1,321,854	114.5620	1,426,297	1,245,000	1,293,559		(7,948)			4.000	3.221	JJ	24,900	49,800	04/11/2018	07/01/2035
16415T-BR-1	CHEROKEE COLO MET DIST			1	1.C FE	236,518	122.5860	245,172	200,000	232,427		(3,440)			4.000	2.432	FA	3,333	6,200	10/15/2020	08/01/2034
16415T-BT-7	CHEROKEE COLO MET DIST			1	1.C FE	903,110	122.1510	940,563	770,000	888,263		(12,486)			4.000	2.652	FA	12,833	23,870	10/15/2020	08/01/2036
16415T-BU-4	CHEROKEE COLO MET DIST			1	1.C FE	542,692	121.8830	566,756	465,000	534,049		(7,269)			4.000	2.750	FA	7,750	14,415	10/15/2020	08/01/2037
16415T-BV-2	CHEROKEE COLO MET DIST			1	1.C FE	540,907	121.6710	565,770	465,000	532,477		(7,090)			4.000	2.825	FA	7,750	14,415	10/15/2020	08/01/2038
16415T-BW-0	CHEROKEE COLO MET DIST			1	1.C FE	394,203	121.4350	412,879	340,000	388,194		(5,054)			4.000	2.893	FA	5,667	10,540	10/15/2020	08/01/2039
16415T-BX-8	CHEROKEE COLO MET DIST			1	1.C FE	658,698	121.2380	691,057	570,000	648,883		(8,256)			4.000	2.955	FA	9,500	17,670	10/15/2020	08/01/2040
16415T-BY-6	CHEROKEE COLO MET DIST			1	1.C FE	568,385	119.9320	599,660	500,000	560,885		(6,310)			4.000	3.155	FA	8,333	15,500	10/15/2020	08/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16514P-AG-4	CHESAPEAKE BAY BRDG & TUNL DIST VA				2.B FE	9,182,080	108.0810	8,646,480	8,000,000	8,553,616		(270,762)			5.000	1.476	JJ	200,000	400,000	08/14/2019	11/01/2023
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				4.B YE	5,040,826	100.5970	5,725,983	5,692,001	5,307,355					8.000	9.529	FEB	417,413	371,554	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				4.B YE	3,743,671	100.5970	4,252,232	4,226,997	3,941,546					8.000	9.528	FEB	309,980	275,991	08/17/2006	12/31/2024
167593-S8-6	CHICAGO ILL O HARE INTL ARPT				1.F FE	2,000,000	100.1300	2,002,600	2,000,000	2,000,000					1.704	1.704	JJ	17,040	24,992	09/25/2020	01/01/2026
167593-TF-9	CHICAGO ILL O HARE INTL ARPT R				1.F FE	545,427	112.7750	518,765	460,000	493,726		(10,705)			5.000	2.450	JJ	11,500	23,000	11/04/2016	01/01/2025
167593-TG-7	CHICAGO ILL O HARE INTL ARPT R				1.F FE	267,784	116.1860	261,419	225,000	245,119		(4,710)			5.000	2.630	JJ	5,625	11,250	11/04/2016	01/01/2026
167590-EY-0	CHICAGO ILL O HARE INTL ARPT S			1	2.A FE	828,953	120.6750	905,063	750,000	803,611		(7,158)			5.000	3.751	JJ	18,750	37,500	03/28/2018	07/01/2033
167727-XS-0	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	934,676	100.0000	825,000	825,000	825,000		(25,047)			5.000	1.920	JJ	20,625	41,250	06/07/2017	01/01/2022
167727-XT-8	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,495,767	104.6390	1,360,307	1,300,000	1,337,111		(36,344)			5.000	2.100	JJ	32,500	65,000	06/07/2017	01/01/2023
167727-XU-5	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	133,947	108.9190	125,257	115,000	121,105		(2,951)			5.000	2.270	JJ	2,875	5,750	06/07/2017	01/01/2024
167727-XV-3	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,174,310	113.2530	1,132,530	1,000,000	1,073,319		(23,273)			5.000	2.450	JJ	25,000	50,000	06/07/2017	01/01/2025
167727-XW-1	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,175,800	116.6140	1,166,140	1,000,000	1,087,438		(20,443)			5.000	2.680	JJ	25,000	50,000	06/07/2017	01/01/2026
167727-XX-9	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,969,247	119.9910	2,003,850	1,670,000	1,837,031		(30,672)			5.000	2.840	JJ	41,750	83,500	06/07/2017	01/01/2027
167727-YR-1	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,529,469	100.0000	1,350,000	1,350,000	1,350,000		(40,985)			5.000	1.920	JJ	33,750	67,500	06/07/2017	01/01/2022
167727-YS-9	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	2,646,357	104.6390	2,406,697	2,300,000	2,365,659		(64,301)			5.000	2.100	JJ	57,500	115,000	06/07/2017	01/01/2023
167727-YT-7	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	1,863,616	108.9190	1,742,704	1,600,000	1,684,934		(41,051)			5.000	2.270	JJ	40,000	80,000	06/07/2017	01/01/2024
167727-YU-4	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	4,110,085	113.2530	3,963,855	3,500,000	3,756,617		(81,456)			5.000	2.450	JJ	87,500	175,000	06/07/2017	01/01/2025
167727-YV-2	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	3,333,393	116.6140	3,306,007	2,835,000	3,082,887		(57,955)			5.000	2.680	JJ	70,875	141,750	06/07/2017	01/01/2026
167727-YW-0	CHICAGO ILL WASTEWATER TRANSMI				1.F FE	2,947,975	119.9910	2,999,775	2,500,000	2,750,046		(45,916)			5.000	2.840	JJ	62,500	125,000	06/07/2017	01/01/2027
167736-J8-1	CHICAGO ILL WTR REV				1.F FE	1,199,474	103.8700	1,080,248	1,040,000	1,065,900		(30,547)			5.000	1.970	MN	8,667	52,000	06/08/2017	11/01/2022
167736-J9-9	CHICAGO ILL WTR REV				1.F FE	3,386,765	108.3290	3,141,541	2,900,000	3,047,203		(77,908)			5.000	2.160	MN	24,167	145,000	06/08/2017	11/01/2023
167736-K2-2	CHICAGO ILL WTR REV				1.F FE	2,354,612	112.2320	2,351,260	2,095,000	2,352,112		(2,500)			5.000	0.623	MN	17,458		12/21/2021	11/01/2024
167736-K3-0	CHICAGO ILL WTR REV				1.F FE	5,916,700	116.5380	5,826,900	5,000,000	5,444,527		(109,056)			5.000	2.550	MN	41,667	250,000	06/08/2017	11/01/2025
167736-K4-8	CHICAGO ILL WTR REV				1.F FE	5,286,929	119.3810	5,324,393	4,460,000	4,913,277		(86,579)			5.000	2.740	MN	37,167	223,000	06/08/2017	11/01/2026
167736-N6-0	CHICAGO ILL WTR REV				1.F FE	682,074	103.8700	623,220	600,000	614,640		(17,257)			5.000	2.030	MN	5,000	30,000	12/08/2017	11/01/2022
167736-N7-8	CHICAGO ILL WTR REV				1.F FE	751,868	108.3290	704,139	650,000	683,233		(17,593)			5.000	2.140	MN	5,417	32,500	12/08/2017	11/01/2023
167736-N9-4	CHICAGO ILL WTR REV			1	1.C FE	1,212,390	123.9180	1,239,180	1,000,000	1,131,987		(20,734)			5.000	2.550	MN	8,333	50,000	12/08/2017	11/01/2028
167736-P2-7	CHICAGO ILL WTR REV			1	1.C FE	3,419,544	122.4640	3,490,224	2,850,000	3,204,788		(55,486)			5.000	2.680	MN	23,750	142,500	12/08/2017	11/01/2030
79467B-DB-8	CHICAGO SALES TAX SECURITIZATION C				1.D FE	2,000,000	101.3000	2,026,000	2,000,000	2,000,000					2.128	2.128	JJ	21,280	42,560	01/17/2020	01/01/2023
79467B-DC-6	CHICAGO SALES TAX SECURITIZATION C				1.D FE	8,508,330	101.9100	8,662,350	8,500,000	8,504,338		(2,101)			2.225	2.199	JJ	94,563	189,125	01/22/2020	01/01/2024
79467B-DD-4	CHICAGO SALES TAX SECURITIZATION C				1.D FE	3,500,000	102.3120	3,580,920	3,500,000	3,500,000					2.325	2.325	JJ	40,688	81,375	01/17/2020	01/01/2025
113073-AW-0	CHILDRENS HEALTHCARE OF ATLANTA			1	1.C FE		116.5090								4.000	0.000	JJ	45,800		07/18/2019	07/01/2044
241064-EX-8	CHILDRENS HEALTHCARE OF ATLANTA			1	1.C FE		117.9540								4.000	0.000	JJ	34,000		07/18/2019	07/01/2039
16876H-AB-5	CHILDRENS HEATH SYS TX			1	1.D FE	6,250,000	94.3840	5,898,981	6,250,000	6,250,000					2.511	2.511	FA	59,288	161,733	07/28/2020	08/15/2050
40727T-DJ-0	CHRIST HOSP				1.F FE	1,500,000	107.6910	1,615,365	1,500,000	1,500,000					3.374	3.374	JD	4,218	50,610	12/19/2019	06/01/2034
246388-UN-0	CHRISTIANA CARE HLTH SVCS				1.C FE	1,375,000	100.5540	1,382,618	1,375,000	1,375,000					1.730	1.730	AO	5,947	23,788	01/24/2020	10/01/2022
246388-UP-5	CHRISTIANA CARE HLTH SVCS				1.C FE	1,440,000	100.4920	1,447,085	1,440,000	1,440,000					1.790	1.790	AO	6,444	25,776	01/24/2020	10/01/2023
13032U-UE-6	CITY OF HOPE			1	1.E FE	1,169,520	112.4490	1,124,490	1,000,000	1,093,872		(31,667)			5.000	1.640	MN	6,389	50,000	07/24/2019	11/15/2033
181000-PM-6	CLARK CNTY NEV HWY IMPT REV				1.D FE	740,200	102.3910	645,063	630,000	641,261		(22,287)			5.000	1.400	JJ	15,750	31,500	05/24/2017	07/01/2022
181000-PQ-7	CLARK CNTY NEV HWY IMPT REV				1.D FE	850,780	111.4290	780,003	700,000	755,589		(21,570)			5.000	1.740	JJ	17,500	35,000	05/24/2017	07/01/2024
181000-PR-5	CLARK CNTY NEV HWY IMPT REV				1.D FE	338,124	115.4350	317,446	275,000	303,636		(7,838)			5.000	1.910	JJ	6,875	13,750	05/24/2017	07/01/2025
181000-PS-3	CLARK CNTY NEV HWY IMPT REV				1.D FE	309,700	119.0750	297,688	250,000	281,089		(6,523)			5.000	2.090	JJ	6,250	12,500	05/24/2017	07/01/2026
183628-AR-7	CLAY JACKSON & PLATTE CNTYS MO				1.D FE	1,817,343	109.7650	1,750,752	1,595,000	1,682,352		(38,836)			5.000	2.390	MS	26,583	79,750	05/17/2018	03/01/2024
183628-AY-2	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	3,008,264	116.4420	3,079,891	2,645,000	2,850,667		(45,687)			5.000	3.000	MS	44,083	132,250	05/17/2018	03/01/2031
183628-AZ-9	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	4,129,421	116.4400	4,244,238	3,645,000	3,919,534		(60,891)			5.000	3.061	MS	60,750	182,250	05/17/2018	03/01/2032
183628-BA-3	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	1,129,220	116.4580	1,164,580	1,000,000	1,073,293		(16,235)			5.000	3.111	MS	16,667	50,000	05/17/2018	03/01/2033
183628-BC-9	CLAY JACKSON & PLATTE CNTYS MO			1	1.D FE	1,026,790	111.3980	1,113,980	1,000,000	1,015,318		(3,351)			4.000	3.601	MS	13,333	40,000	05/17/2018	03/01/2035
185328-LD-1	CLEARWATER FLA WTR & SWR REV			1	1.C FE	653,730	129.9040	649,520	500,000	625,507		(14,750)			5.000	2.061	JD	2,083	25,000	01/10/2020	12/01/2031
185328-LE-9	CLEARWATER FLA WTR & SWR REV			1	1.C FE	651,080	129.6570	648,285	500,000	623,399		(14,470)			5.000	2.274	JD	2,083	25,000	01/10/2020	12/01/2032
677561-LJ-9	CLEVELAND CLINIC HLTH SYS OBLIG GR				1.C FE	1,290,000	105.4820	1,360,718	1,290,000	1,290,000					2.785	2.785	JJ	17,963	35,927	10/30/2019	01/01/2031
18610P-AX-6	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	312,202	114.3870	303,126	265,000	303,833		(8,369)			5.000	0.750	JJ	6,625	3,533	03/12/2021	07/01/2025
18610P-AZ-1	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	296,688	120.3700	288,888	240,000	289,961		(6,727)			5.000	1.090	JJ	6,000	3,200	03/12/2021	07/01/2027
18610P-BB-3	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	413,696	125.2520	407,069	325,000	405,922		(7,774)			5.000	1.480	JJ	8,125	4,333	03/12/2021	07/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18610P-BD-9	CLEVELAND MUSEUM OF NATURAL HISTOR				1.G FE	566,361	130.0200	565,587	435,000	557,358		(9,004)			5.000	1.770	JJ	10,875	5,800	03/12/2021	07/01/2031
18610P-BF-4	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	594,412	129.4160	595,314	460,000	585,240		(9,172)			5.000	2.259	JJ	11,500	6,133	03/12/2021	07/01/2033
18610P-BH-0	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	639,110	128.9330	644,665	500,000	629,678		(9,432)			5.000	2.646	JJ	12,500	6,667	03/12/2021	07/01/2035
18610P-BK-3	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	581,290	119.3530	596,765	500,000	575,840		(5,450)			4.000	2.753	JJ	10,000	5,333	03/12/2021	07/01/2037
18610P-BM-9	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	519,588	118.8780	534,951	450,000	514,941		(4,647)			4.000	2.903	JJ	9,000	4,800	03/12/2021	07/01/2039
18610P-BQ-0	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	956,658	117.1280	989,732	845,000	949,286		(7,372)			4.000	3.192	JJ	16,900	9,013	03/12/2021	07/01/2046
18610P-BR-8	CLEVELAND MUSEUM OF NATURAL HISTOR			1	1.G FE	789,124	116.5590	815,913	700,000	783,254		(5,870)			4.000	3.304	JJ	14,000	7,467	03/12/2021	07/01/2051
186352-SK-7	CLEVELAND OHIO ARPT SYS REV				1.G FE	2,671,511	103.4720	2,664,404	2,575,000	2,656,225		(15,286)			2.692	2.025	JJ	34,660	34,660	01/01/2021	01/01/2027
186352-SL-5	CLEVELAND OHIO ARPT SYS REV				1.G FE	5,146,600	103.5290	5,176,450	5,000,000	5,127,058		(19,542)			2.742	2.286	JJ	68,550	68,550	01/01/2021	01/01/2028
186387-TN-6	CLEVELAND OHIO INCOME TAX REV				1.E FE	297,310	116.2180	290,545	250,000	273,923		(6,039)			5.000	2.320	AO	3,125	12,500	12/15/2017	10/01/2025
186387-TP-1	CLEVELAND OHIO INCOME TAX REV				1.E FE	300,840	119.9240	299,810	250,000	278,889		(5,675)			5.000	2.410	AO	3,125	12,500	12/15/2017	10/01/2026
186387-TQ-9	CLEVELAND OHIO INCOME TAX REV				1.E FE	169,999	123.2520	172,553	140,000	158,552		(2,964)			5.000	2.510	AO	1,750	7,000	12/15/2017	10/01/2027
186387-UK-0	CLEVELAND OHIO INCOME TAX REV				1.E FE	231,154	112.3610	224,722	200,000	214,360		(5,004)			5.000	2.290	AO	2,500	10,000	07/12/2018	10/01/2024
186387-UL-8	CLEVELAND OHIO INCOME TAX REV				1.E FE	175,101	116.2180	174,327	150,000	163,620		(3,428)			5.000	2.450	AO	1,875	7,500	07/12/2018	10/01/2025
186398-KX-0	CLEVELAND OHIO PUB PWR SYS REV				1.F FE	446,192	104.1120	416,448	400,000	409,547		(10,728)			5.000	2.220	MN	2,556	20,000	06/13/2018	11/15/2022
186398-KY-8	CLEVELAND OHIO PUB PWR SYS REV				1.F FE	413,041	108.6330	396,510	365,000	382,403		(8,987)			5.000	2.380	MN	2,332	18,250	06/13/2018	11/15/2023
186398-KZ-5	CLEVELAND OHIO PUB PWR SYS REV				1.F FE	553,962	112.7230	546,707	485,000	517,420		(10,743)			5.000	2.570	MN	3,099	24,250	06/13/2018	11/15/2024
186398-LA-9	CLEVELAND OHIO PUB PWR SYS REV				1.F FE	241,826	116.6860	245,041	210,000	227,479		(4,225)			5.000	2.720	MN	1,342	10,500	06/13/2018	11/15/2025
186398-LG-6	CLEVELAND OHIO PUB PWR SYS REV			1	1.F FE	806,652	122.5430	857,801	700,000	772,516		(10,111)			5.000	3.190	MN	4,472	35,000	06/13/2018	11/15/2031
186398-LJ-0	CLEVELAND OHIO PUB PWR SYS REV			1	1.F FE	699,042	122.1940	745,383	610,000	670,609		(8,429)			5.000	3.260	MN	3,897	30,500	06/13/2018	11/15/2033
186398-LK-7	CLEVELAND OHIO PUB PWR SYS REV			1	1.F FE	856,073	122.0050	915,038	750,000	822,259		(10,031)			5.000	3.310	MN	4,792	37,500	06/13/2018	11/15/2034
186427-EK-2	CLEVELAND OHIO WTR REV				1.C FE	392,126	109.2960	355,212	325,000	347,196		(10,848)			5.000	1.520	JJ	8,125	16,250	08/17/2017	01/01/2024
186427-EL-0	CLEVELAND OHIO WTR REV				1.C FE	453,446	113.5730	420,220	370,000	405,789		(11,536)			5.000	1.680	JJ	9,250	18,500	08/17/2017	01/01/2025
557363-DW-5	COLGATE UNIVERSITY				1.D FE	6,065,000	108.6510	6,589,683	6,065,000	6,065,000					2.994	2.994	JJ	90,793	181,586	11/08/2019	07/01/2031
194522-EC-8	COLLEGE OF WILLIAM & MARY				1.C FE	1,250,000	100.6290	1,257,863	1,250,000	1,250,000					1.842	1.842	FA	8,698	18,292	10/21/2020	02/15/2028
194522-ED-6	COLLEGE OF WILLIAM & MARY				1.C FE	1,600,000	100.6640	1,610,624	1,600,000	1,600,000					1.942	1.942	FA	11,738	24,685	10/21/2020	02/15/2029
19648F-NP-5	COLORADO HEALTH FACS AUTH				1.E FE	4,000,000	105.4030	4,216,120	4,000,000	4,000,000					2.798	2.798	MN	18,653	111,920	11/07/2019	11/01/2026
19648F-NQ-3	COLORADO HEALTH FACS AUTH				1.E FE	4,825,000	106.5710	5,142,051	4,825,000	4,825,000					2.938	2.938	MN	23,626	141,759	11/07/2019	11/01/2027
19648F-NR-1	COLORADO HEALTH FACS AUTH				1.E FE	2,185,000	107.0270	2,338,540	2,185,000	2,185,000					2.988	2.988	MN	10,881	65,288	11/07/2019	11/01/2028
19648F-DU-5	COLORADO HEALTH FACS AUTH REV				2.A FE	190,930	115.3850	184,616	160,000	175,103		(3,905)			5.000	2.300	MS	2,667	8,000	10/04/2017	09/01/2025
19648F-DV-3	COLORADO HEALTH FACS AUTH REV				2.A FE	631,591	118.9690	624,587	525,000	583,929		(11,785)			5.000	2.440	MS	8,750	26,250	10/04/2017	09/01/2026
19648F-DW-1	COLORADO HEALTH FACS AUTH REV				2.A FE	816,507	122.1840	824,742	675,000	760,587		(13,857)			5.000	2.580	MS	11,250	33,750	10/04/2017	09/01/2027
19648F-FG-4	COLORADO HEALTH FACS AUTH REV				1.F FE	634,927	118.0850	631,755	535,000	589,593		(11,670)			5.000	2.520	MN	3,418	26,750	12/07/2017	05/15/2026
19648F-FJ-8	COLORADO HEALTH FACS AUTH REV			1	1.F FE	417,102	121.3440	424,704	350,000	390,368		(6,898)			5.000	2.680	MN	2,236	17,500	12/07/2017	05/15/2028
19648F-FK-5	COLORADO HEALTH FACS AUTH REV			1	1.F FE	504,152	120.7280	513,094	425,000	472,670		(8,130)			5.000	2.740	MN	2,715	21,250	12/07/2017	05/15/2029
19648F-PP-3	COLORADO HEALTH FACS AUTH REV			1	1.E FE	3,868,795	117.2240	4,102,840	3,500,000	3,798,648		(33,687)			4.000	2.780	MN	23,333	140,000	11/07/2019	11/01/2039
196558-SD-3	COLORADO RIVER TEX MUN WTR DIS				1.D FE	1,332,919	104.6390	1,203,349	1,150,000	1,187,586		(36,959)			5.000	1.690	JJ	28,750	57,500	11/16/2017	01/01/2023
196558-SE-1	COLORADO RIVER TEX MUN WTR DIS				1.D FE	1,239,305	108.9400	1,143,870	1,050,000	1,115,073		(31,658)			5.000	1.830	JJ	26,250	52,500	11/16/2017	01/01/2024
196558-SF-8	COLORADO RIVER TEX MUN WTR DIS				1.D FE	150,124	113.0300	141,288	125,000	136,133		(3,571)			5.000	1.930	JJ	3,125	6,250	11/16/2017	01/01/2025
196632-A9-4	COLORADO SPRINGS COLO UTILS				1.C FE	241,648	108.6920	217,384	200,000	213,102		(6,857)			5.000	1.440	MN	1,278	10,000	09/14/2017	11/15/2023
196632-ZL-0	COLORADO SPRINGS COLO UTILS				1.C FE	537,667	108.6920	483,679	445,000	474,153		(15,256)			5.000	1.440	MN	2,843	22,250	09/14/2017	11/15/2023
196632-H7-1	COLORADO SPRINGS COLO UTILS RE				1.C FE	4,592,974	108.6920	4,358,549	4,010,000	4,221,567		(109,672)			5.000	2.110	MN	25,619	200,500	06/27/2018	11/15/2023
19668Q-HY-4	COLORADO ST BLDG EXCELLENT SCH				1.D FE	2,122,977	114.2850	2,017,130	1,765,000	1,929,147		(49,120)			5.000	1.990	MS	25,985	88,250	11/22/2017	03/15/2025
19668Q-HZ-1	COLORADO ST BLDG EXCELLENT SCH				1.D FE	2,282,681	118.1700	2,215,688	1,875,000	2,091,126		(48,638)			5.000	2.120	MS	27,604	93,750	11/22/2017	03/15/2026
19668Q-JN-6	COLORADO ST BLDG EXCELLENT SCH				1.D FE	1,373,376	114.2850	1,371,420	1,200,000	1,371,898		(1,478)			5.000	0.490	MS	17,667		12/21/2021	03/15/2025
19668Q-JY-2	COLORADO ST BLDG EXCELLENT SCH				1.D FE	112,642	105.6780	105,678	100,000	103,505		(2,845)			5.000	2.040	MS	1,472	5,000	08/08/2018	03/15/2023
19668Q-JZ-9	COLORADO ST BLDG EXCELLENT SCH				1.D FE	686,454	110.0480	660,288	600,000	635,964		(15,748)			5.000	2.200	MS	8,833	30,000	08/08/2018	03/15/2024
19668Q-KA-2	COLORADO ST BLDG EXCELLENT SCH				1.D FE	898,992	114.2850	885,709	775,000	838,544		(18,881)			5.000	2.330	MS	11,410	38,750	08/08/2018	03/15/2025
19668Q-KG-9	COLORADO ST BLDG EXCELLENT SCH			1	1.D FE	3,514,020	123.5110	3,705,330	3,000,000	3,351,777		(51,006)			5.000	2.920	MS	44,167	150,000	08/08/2018	03/15/2031
19668Q-KN-4	COLORADO ST BLDG EXCELLENT SCH				1.D FE	385,753	110.0480	385,168	350,000	385,310		(443)			5.000	0.401	MS	5,153		12/21/2021	03/15/2024
19668Q-KP-9	COLORADO ST BLDG EXCELLENT SCH				1.D FE	343,344	114.2850	342,855	300,000	342,975		(369)			5.000	0.490	MS	4,417		12/21/2021	03/15/2025
196696-PW-2	COLORADO ST BRD CMNTY COLLEGES			1	1.D FE	814,653	122.9570	823,812	670,000	759,983		(14,155)			5.000	2.510	MN	5,583	33,500	12/20/2017	11/01/2028
196707-J3-8	COLORADO ST BRD GOVERNORS UNIV			1	1.C FE	1,161,331	117.5300	1,198,806	1,020,000	1,134,754		(12,536)			4.000	2.470	MS	13,600	40,000	10/04/2019	03/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19668Q-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	2,131,287	117.6000	2,234,400	1,900,000	2,084,182		(23,037)			4.000	2.520	MS	22,378	76,000	11/21/2019	03/15/2038
19668Q-MB-8	COLORADO ST CTFS PARTN			1	1.D FE	1,705,522	116.8690	1,788,096	1,530,000	1,669,881		(17,438)			4.000	2.600	MS	18,020	61,200	11/21/2019	03/15/2040
196711-RC-1	COLORADO ST CTFS PARTN			1	1.D FE	3,027,744	126.0060	3,024,144	2,400,000	3,025,335		(2,409)			5.000	1.099	JD	5,333		12/21/2021	12/15/2031
196711-RE-7	COLORADO ST CTFS PARTN			1	1.D FE	1,844,752	125.7970	2,012,752	1,600,000	1,775,114		(22,119)			5.000	3.230	JD	3,556	80,000	09/21/2018	12/15/2032
196711-RF-4	COLORADO ST CTFS PARTN			1	1.D FE	5,135,000	118.2400	5,912,000	5,000,000	5,097,221		(12,059)			4.000	3.681	JD	8,889	200,000	09/21/2018	12/15/2033
196711-RJ-6	COLORADO ST CTFS PARTN			1	1.D FE	3,558,660	117.5470	4,114,145	3,500,000	3,542,317		(5,223)			4.000	3.801	JD	6,222	140,000	09/21/2018	12/15/2035
19923P-BF-4	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	307,940	100.1480	275,407	275,000	275,327		(8,370)			5.000	1.910	JJ	6,340	13,750	12/15/2017	01/15/2022
19923P-BG-2	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	260,381	102.5450	235,854	230,000	233,741		(6,841)			5.000	1.950	JJ	5,303	11,500	12/15/2017	07/15/2022
19923P-BH-0	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	371,248	104.7620	340,477	325,000	334,905		(9,343)			5.000	2.020	JJ	7,493	16,250	12/15/2017	01/15/2023
19923P-BM-9	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	766,344	113.1840	735,696	650,000	702,415		(16,488)			5.000	2.240	JJ	14,986	32,500	12/15/2017	01/15/2025
19923P-BP-2	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	508,164	116.9280	496,944	425,000	468,667		(10,198)			5.000	2.320	JJ	9,799	21,250	12/15/2017	01/15/2026
19923P-BR-8	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	1,020,414	120.3340	1,016,822	845,000	947,401		(18,882)			5.000	2.430	JJ	19,482	42,250	12/15/2017	01/15/2027
19923P-BT-4	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	607,965	123.3580	616,790	500,000	568,155		(10,314)			5.000	2.550	JJ	11,528	25,000	12/15/2017	01/15/2028
19923P-BU-1	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	610,065	124.8650	624,325	500,000	571,725		(9,940)			5.000	2.600	JJ	11,528	25,000	12/15/2017	07/15/2028
19923P-BV-9	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	735,552	126.3010	757,806	600,000	690,824		(11,601)			5.000	2.630	JJ	13,833	30,000	12/15/2017	01/15/2029
19923P-BW-7	COLUMBUS IND MULTI-HIGH SCH BL				1.B FE	615,100	127.6340	638,170	500,000	579,071		(9,350)			5.000	2.670	JJ	11,528	25,000	12/15/2017	07/15/2029
20774Y-3K-1	CONNECTICUT ST HEALTH & EDL FA				1.G FE	919,801	102.3200	844,140	825,000	836,629		(22,888)			5.000	2.151	JJ	20,625	41,250	03/02/2018	07/01/2022
20774Y-3L-9	CONNECTICUT ST HEALTH & EDL FA				1.G FE	226,302	106.7830	213,566	200,000	207,855		(5,088)			5.000	2.321	JJ	5,000	10,000	03/02/2018	07/01/2023
20774Y-4A-2	CONNECTICUT ST HEALTH & EDL FA				2.C FE	740,516	102.0640	688,932	675,000	683,230		(16,154)			5.000	2.531	JJ	16,875	33,750	04/12/2018	07/01/2022
20774Y-4B-0	CONNECTICUT ST HEALTH & EDL FA				2.C FE	949,204	106.0420	906,659	855,000	883,711		(18,509)			5.000	2.701	JJ	21,375	42,750	04/12/2018	07/01/2023
20774Y-4C-8	CONNECTICUT ST HEALTH & EDL FA				2.C FE	673,896	109.6720	658,032	600,000	631,502		(11,998)			5.000	2.811	JJ	15,000	30,000	04/12/2018	07/01/2024
20774Y-4D-6	CONNECTICUT ST HEALTH & EDL FA				2.C FE	589,103	113.1310	588,281	520,000	555,551		(9,510)			5.000	2.930	JJ	13,000	26,000	04/12/2018	07/01/2025
20774Y-Y5-0	CONNECTICUT ST HEALTH & EDL FA				1.G FE	874,853	106.7830	800,873	750,000	784,675		(22,588)			5.000	1.860	JJ	18,750	37,500	11/08/2017	07/01/2023
20774Y-Y6-8	CONNECTICUT ST HEALTH & EDL FA				1.G FE	475,016	110.6120	442,448	400,000	429,524		(11,412)			5.000	1.960	JJ	10,000	20,000	11/08/2017	07/01/2024
20775C-NN-0	CONNECTICUT ST HSG FIN AUTH HS			1	1.A FE	3,044,162	105.7500	2,474,550	2,340,000	2,492,505		(33,502)			3.050	1.504	MN	9,120	71,370	01/01/2021	11/15/2031
207758-A4-5	CONNECTICUT ST SPL TAX OBLIG R			1	1.D FE	2,462,018	119.2810	2,683,823	2,250,000	2,431,996		(19,051)			4.000	3.325	MN	15,000	90,000	05/20/2020	05/01/2039
207758-XZ-1	CONNECTICUT ST SPL TAX OBLIG R				1.D FE	6,722,040	116.3800	6,982,800	6,000,000	6,409,259		(101,517)			5.000	3.060	AO	75,000	300,000	10/17/2018	10/01/2025
207758-YJ-6	CONNECTICUT ST SPL TAX OBLIG R			1	1.D FE	936,242	125.3260	1,071,537	855,000	913,459		(7,455)			5.000	3.840	AO	10,688	42,750	10/17/2018	10/01/2034
207758-YU-1	CONNECTICUT ST SPL TAX OBLIG R				1.D FE	2,719,975	103.5600	2,589,000	2,500,000	2,543,664		(56,966)			5.000	2.630	AO	31,250	125,000	10/17/2018	10/01/2022
207758-YW-7	CONNECTICUT ST SPL TAX OBLIG R				1.D FE	2,423,652	108.0600	2,377,320	2,200,000	2,282,811		(45,578)			5.000	2.780	AO	27,500	110,000	10/17/2018	10/01/2023
207758-ZZ-9	CONNECTICUT ST SPL TAX OBLIG R			1	1.D FE	3,307,200	119.9640	3,598,920	3,000,000	3,263,531		(27,704)			4.000	3.176	MN	20,000	120,000	05/20/2020	05/01/2036
212582-CS-7	CONWAY ARK ELEC REV				1.D FE	637,843	108.4870	580,405	535,000	561,412		(13,321)			5.000	2.350	JD	2,229	26,750	11/18/2015	12/01/2023
212584-DW-3	CONWAY ARK HEALTH FACS BRD HOS				2.A FE	155,000	99.4310	154,118	155,000	155,000					0.860	0.860	FA	267		09/23/2021	08/01/2023
212584-DY-9	CONWAY ARK HEALTH FACS BRD HOS				2.A FE	270,000	98.6370	266,320	270,000	270,000					1.450	1.450	FA	783		09/23/2021	08/01/2025
212584-EA-0	CONWAY ARK HEALTH FACS BRD HOS				2.A FE	250,000	98.4320	246,080	250,000	250,000					2.050	2.050	FA	1,025		09/23/2021	08/01/2027
212584-EB-8	CONWAY ARK HEALTH FACS BRD HOS				2.A FE	150,000	98.4980	147,747	150,000	150,000					2.250	2.250	FA	675		09/23/2021	08/01/2028
212584-ED-4	CONWAY ARK HEALTH FACS BRD HOS			1	2.A FE	300,000	98.6650	295,995	300,000	300,000					2.620	2.620	FA	1,572		09/23/2021	08/01/2030
212584-EE-2	CONWAY ARK HEALTH FACS BRD HOS			1	2.A FE	150,000	98.7490	148,124	150,000	150,000					2.760	2.760	FA	828		09/23/2021	08/01/2031
212584-EF-9	CONWAY ARK HEALTH FACS BRD HOS			1	2.A FE	250,000	98.9120	247,280	250,000	250,000					2.910	2.910	FA	1,455		09/23/2021	08/01/2032
212584-EG-7	CONWAY ARK HEALTH FACS BRD HOS			1	2.A FE	165,000	99.0160	163,376	165,000	165,000					3.000	3.000	FA	990		09/23/2021	08/01/2033
212584-EH-5	CONWAY ARK HEALTH FACS BRD HOS			1	2.A FE	300,000	99.6110	298,833	300,000	300,000					3.260	3.260	FEB	1,956		09/23/2021	08/01/2036
212584-EJ-1	CONWAY ARK HEALTH FACS BRD HOS			1	2.A FE	750,000	99.5370	746,528	750,000	750,000					3.540	3.540	FEB	5,310		09/23/2021	08/01/2041
212584-DN-3	CONWAY HOSP				2.A FE	556,630	106.8320	534,160	500,000	524,457		(15,086)			5.000	1.850	FA	10,417	25,000	09/26/2019	08/01/2023
212584-DQ-6	CONWAY HOSP				2.A FE	582,400	114.5770	572,885	500,000	552,522		(14,018)			5.000	1.950	FA	10,417	25,000	09/26/2019	08/01/2025
212584-DS-2	CONWAY HOSP			1	2.A FE	473,352	117.3480	469,392	400,000	450,988		(10,500)			5.000	2.390	FA	8,333	20,000	09/26/2019	08/01/2027
212584-DU-7	CONWAY HOSP			1	2.A FE	352,332	116.2250	348,675	300,000	336,425		(7,474)			5.000	2.506	FA	6,250	15,000	09/26/2019	08/01/2029
220245-L8-5	CORPUS CHRISTI TEX			1	1.D FE	2,462,141	102.6830	1,812,355	1,765,000	1,795,793		(3,660)			2.809	2.553	JJ	22,861	57,389	01/01/2021	07/15/2040
220245-K2-9	CORPUS CHRISTI TEX UTIL SYS				1.D FE	150,000	100.1910	150,287	150,000	150,000					0.700	0.700	JJ	484	1,030	07/01/2020	07/15/2022
220245-K3-7	CORPUS CHRISTI TEX UTIL SYS				1.D FE	100,000	100.1360	100,136	100,000	100,000					0.820	0.820	JJ	378	804	07/01/2020	07/15/2023
220245-K4-5	CORPUS CHRISTI TEX UTIL SYS				1.D FE	1,255,000	100.0060	1,255,075	1,255,000	1,255,000					1.035	1.035	JJ	5,989	12,737	07/01/2020	07/15/2024
220245-K6-0	CORPUS CHRISTI TEX UTIL SYS				1.D FE	1,250,000	99.8530	1,248,163	1,250,000	1,250,000					1.389	1.389	JJ	8,006	17,025	07/01/2020	07/15/2026
220245-K7-8	CORPUS CHRISTI TEX UTIL SYS				1.D FE	2,000,000	99.4300	1,988,600	2,000,000	2,000,000					1.489	1.489	JJ	13,732	29,201	07/01/2020	07/15/2027
220245-K8-6	CORPUS CHRISTI TEX UTIL SYS				1.D FE	2,250,000	99.5710	2,240,348	2,250,000	2,250,000					1.706	1.706	JJ	17,700	37,639	07/01/2020	07/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
220245-K9-4	CORPUS CHRISTI TEX UTIL SYS RE				1.D FE	1,225,000	99.4150	1,217,834	1,225,000	1,225,000					1.806	1.806	JJ	10,201	21,693	07/01/2020	07/15/2029
221821-BK-6	COTTONWOOD AZ EXCISE TAX				1.C FE	650,000	98.2000	638,300	650,000	650,000					1.141	1.141	JJ	3,749		06/04/2021	07/01/2026
221821-BL-4	COTTONWOOD AZ EXCISE TAX				1.C FE	550,000	98.8830	543,857	550,000	550,000					1.499	1.499	JJ	4,168		06/04/2021	07/01/2027
221821-BN-0	COTTONWOOD AZ EXCISE TAX				1.C FE	500,000	99.2850	496,425	500,000	500,000					1.855	1.855	JJ	4,689		06/04/2021	07/01/2029
23378R-FA-9	DAHLONEGA GA DOWNTOWN DEV AUTH				1.E FE	167,700	114.8720	160,821	140,000	153,432		(3,658)			5.000	2.140	JJ	3,500	7,000	12/07/2017	07/01/2025
235036-4K-3	DALLAS FORT WORTH TEX INTL ARP				1.E FE	1,239,476	102.4700	1,239,887	1,210,000	1,238,863		(613)			2.039	1.180	MN	4,112		12/07/2021	11/01/2024
235036-6K-1	DALLAS FORT WORTH TEX INTL ARP				1.E FE	500,000	100.3640	501,820	500,000	500,000					1.041	1.041	MN	868	5,205	07/31/2020	11/01/2023
235036-6L-9	DALLAS FORT WORTH TEX INTL ARP				1.E FE	800,000	100.2250	801,800	800,000	800,000					1.229	1.229	MN	1,639	9,832	07/31/2020	11/01/2024
235036-6M-7	DALLAS FORT WORTH TEX INTL ARP				1.E FE	3,250,000	99.6050	3,237,163	3,250,000	3,250,000					1.329	1.329	MN	7,199	43,193	07/31/2020	11/01/2025
235036-6N-5	DALLAS FORT WORTH TEX INTL ARP				1.E FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					1.649	1.649	MN	5,497	32,980	07/31/2020	11/01/2026
235036-6P-0	DALLAS FORT WORTH TEX INTL ARP				1.E FE	2,000,000	99.6830	1,993,660	2,000,000	2,000,000					1.749	1.749	MN	5,830	34,980	07/31/2020	11/01/2027
235036-7X-2	DALLAS FORT WORTH TEX INTL ARP				1.E FE	3,355,000	99.6250	3,342,419	3,355,000	3,355,000					0.632	0.632	MN	3,004		10/28/2021	11/01/2023
235036-7Y-0	DALLAS FORT WORTH TEX INTL ARP				1.E FE	9,000,000	99.6180	8,965,620	9,000,000	9,000,000					1.010	1.010	MN	12,878		10/28/2021	11/01/2024
235036-7Z-7	DALLAS FORT WORTH TEX INTL ARP				1.E FE	2,000,000	99.4790	1,989,580	2,000,000	2,000,000					1.295	1.295	MN	3,669		10/28/2021	11/01/2025
235036-8A-1	DALLAS FORT WORTH TEX INTL ARP				1.E FE	5,000,000	99.4270	4,971,350	5,000,000	5,000,000					1.525	1.525	MN	10,802		10/28/2021	11/01/2026
235036-8B-9	DALLAS FORT WORTH TEX INTL ARP				1.E FE	2,000,000	99.5890	1,991,780	2,000,000	2,000,000					1.732	1.732	MN	4,907		10/28/2021	11/01/2027
23542J-QL-2	DALLAS TEX WTRWKS & SWR SYS				1.B FE	1,250,000	100.1460	1,251,825	1,250,000	1,250,000					0.556	0.556	AO	1,738	6,950	06/10/2020	10/01/2022
23542J-QM-0	DALLAS TEX WTRWKS & SWR SYS				1.B FE	1,000,000	99.8860	998,860	1,000,000	1,000,000					0.656	0.656	AO	1,640	6,560	06/10/2020	10/01/2023
23542J-QP-3	DALLAS TEX WTRWKS & SWR SYS				1.B FE	1,500,000	99.1420	1,487,130	1,500,000	1,500,000					1.007	1.007	AO	3,776	15,105	06/10/2020	10/01/2025
23542J-QR-9	DALLAS TEX WTRWKS & SWR SYS				1.B FE	1,000,000	99.3370	993,370	1,000,000	1,000,000					1.497	1.497	AO	3,743	14,970	06/10/2020	10/01/2027
23542J-QS-7	DALLAS TEX WTRWKS & SWR SYS				1.B FE	2,000,000	99.3650	1,987,300	2,000,000	2,000,000					1.680	1.680	AO	8,400	33,600	06/10/2020	10/01/2028
23542J-QT-5	DALLAS TEX WTRWKS & SWR SYS				1.B FE	2,250,000	98.5180	2,216,655	2,250,000	2,250,000					1.730	1.730	AO	9,731	38,925	06/10/2020	10/01/2029
23542J-QU-2	DALLAS TEX WTRWKS & SWR SYS				1.B FE	1,750,000	97.8580	1,712,515	1,750,000	1,750,000					1.780	1.780	AO	7,788	31,150	06/10/2020	10/01/2030
23542J-QV-0	DALLAS TEX WTRWKS & SWR SYS			1	1.B FE	2,500,000	98.0470	2,451,175	2,500,000	2,500,000					1.930	1.930	AO	12,063	48,250	06/10/2020	10/01/2031
23542J-QW-8	DALLAS TEX WTRWKS & SWR SYS			1	1.B FE	1,375,000	97.8590	1,345,561	1,375,000	1,375,000					2.030	2.030	AO	6,978	27,913	06/10/2020	10/01/2032
23542J-QX-6	DALLAS TEX WTRWKS & SWR SYS			1	1.B FE	500,000	97.6740	488,370	500,000	500,000					2.130	2.130	AO	2,663	10,650	06/10/2020	10/01/2033
23542J-QZ-1	DALLAS TEX WTRWKS & SWR SYS			1	1.B FE	1,100,000	97.1780	1,068,958	1,100,000	1,100,000					2.280	2.280	AO	6,270	25,080	06/10/2020	10/01/2035
235586-BU-7	DALTON GA UTILS REV				1.G FE	649,715	109.5830	602,707	550,000	585,770		(16,020)			5.000	1.920	MS	9,167	27,500	11/07/2017	03/01/2024
235586-BW-3	DALTON GA UTILS REV				1.G FE	303,123	117.3030	293,258	250,000	277,929		(6,337)			5.000	2.180	MS	4,167	12,500	11/07/2017	03/01/2026
235586-BX-1	DALTON GA UTILS REV				1.G FE	256,925	120.5220	253,096	210,000	237,358		(4,931)			5.000	2.310	MS	3,500	10,500	11/07/2017	03/01/2027
235586-BY-9	DALTON GA UTILS REV			1	1.G FE	666,754	120.4950	662,723	550,000	618,227		(12,251)			5.000	2.430	MS	9,167	27,500	11/07/2017	03/01/2028
23867P-BB-3	DAVIE FLA EDL FACS REV				1.G FE	556,742	101.1190	510,651	505,000	508,635		(14,390)			5.000	2.091	AO	6,313	25,250	07/12/2018	04/01/2022
23867P-BC-1	DAVIE FLA EDL FACS REV				1.G FE	561,180	105.6370	528,185	500,000	516,968		(13,247)			5.000	2.230	AO	6,250	25,000	07/12/2018	04/01/2023
23867P-BD-9	DAVIE FLA EDL FACS REV				1.G FE	636,832	109.7220	614,443	560,000	591,691		(13,553)			5.000	2.400	AO	7,000	28,000	07/12/2018	04/01/2024
23867P-BN-7	DAVIE FLA EDL FACS REV			1	1.G FE	606,935	121.9420	646,293	530,000	582,373		(7,447)			5.000	3.240	AO	6,625	26,500	07/12/2018	04/01/2033
23867P-BP-2	DAVIE FLA EDL FACS REV			1	1.G FE	1,259,490	121.7860	1,345,735	1,105,000	1,210,265		(14,935)			5.000	3.300	AO	13,813	55,250	07/12/2018	04/01/2034
238676-FA-3	DAVIE FLA WTR & SWR REV				1.E FE	240,000	100.3590	240,862	240,000	240,000					1.084	1.084	AO	650	2,602	06/10/2020	10/01/2022
238676-FB-1	DAVIE FLA WTR & SWR REV				1.E FE	605,000	100.4890	607,958	605,000	605,000					1.236	1.236	AO	1,869	7,478	06/10/2020	10/01/2023
238676-FC-9	DAVIE FLA WTR & SWR REV				1.E FE	225,000	100.7900	226,778	225,000	225,000					1.504	1.504	AO	846	3,384	06/10/2020	10/01/2024
238676-FF-2	DAVIE FLA WTR & SWR REV				1.E FE	385,000	101.4900	390,737	385,000	385,000					1.972	1.972	AO	1,898	7,592	06/10/2020	10/01/2027
238676-FG-0	DAVIE FLA WTR & SWR REV				1.E FE	295,000	102.2850	301,741	295,000	295,000					2.172	2.172	AO	1,602	6,407	06/10/2020	10/01/2028
238676-FH-8	DAVIE FLA WTR & SWR REV				1.E FE	200,000	102.4720	204,944	200,000	200,000					2.252	2.252	AO	1,126	4,504	06/10/2020	10/01/2029
238676-FK-1	DAVIE FLA WTR & SWR REV			1	1.E FE	900,000	102.9360	926,424	900,000	900,000					2.422	2.422	AO	5,450	21,798	06/10/2020	10/01/2031
238676-FM-7	DAVIE FLA WTR & SWR REV			1	1.E FE	720,000	103.6840	746,525	720,000	720,000					2.592	2.592	AO	4,666	18,662	06/10/2020	10/01/2033
24487R-CK-6	DEKALB CNTY NEWTON CNTY GWINNE			1	1.D FE	1,075,015	124.7130	1,141,124	915,000	1,022,778		(15,036)			5.000	2.970	JD	3,813	45,750	05/10/2018	06/01/2031
24487R-CL-4	DEKALB CNTY NEWTON CNTY GWINNE			1	1.D FE	936,880	124.4580	995,664	800,000	892,255		(12,852)			5.000	3.010	JD	3,333	40,000	05/10/2018	06/01/2032
24487R-CM-2	DEKALB CNTY NEWTON CNTY GWINNE			1	1.D FE	1,049,751	124.2850	1,118,565	900,000	1,001,013		(14,045)			5.000	3.060	JD	3,750	45,000	05/10/2018	06/01/2033
24487R-DG-4	DEKALB CNTY NEWTON CNTY GWINNE			1	1.E FE	2,133,298	121.5240	2,229,965	1,835,000	2,036,438		(27,967)			5.000	3.100	JD	7,646	91,750	05/17/2018	06/01/2030
24487R-DH-2	DEKALB CNTY NEWTON CNTY GWINNE			1	1.E FE	2,207,552	121.1180	2,307,298	1,905,000	2,109,444		(28,341)			5.000	3.140	JD	7,938	95,250	05/17/2018	06/01/2031
24487R-DJ-8	DEKALB CNTY NEWTON CNTY GWINNE			1	1.E FE	1,754,338	120.8710	1,837,239	1,520,000	1,678,478		(21,928)			5.000	3.190	JD	6,333	76,000	05/17/2018	06/01/2032
246045-NJ-3	DELAWARE CNTY PA REGL WTR QUAL				1.D FE	267,704	106.1520	244,150	230,000	239,712		(7,137)			5.000	1.780	MN	1,917	11,500	12/08/2017	05/01/2023
246387-SE-5	DELAWARE ST ECONOMIC DEV AUTH				1.C FE	565,519	107.6770	527,617	490,000	511,524		(11,904)			5.000	2.420	AO	6,125	24,500	03/03/2017	10/01/2023
246387-SF-2	DELAWARE ST ECONOMIC DEV AUTH				1.C FE	614,122	111.7780	592,423	530,000	562,812		(11,358)			5.000	2.650	AO	6,625	26,500	03/03/2017	10/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
246387-SG-0	DELAWARE ST ECONOMIC DEV AUTH				1.C FE	1,162,780	115.3740	1,153,740	1,000,000	1,076,675		(19,123)			5.000	2.830	AO	12,500	50,000	03/03/2017	10/01/2025
246388-SB-9	DELAWARE ST HEALTH FACS AUTH R				1.D FE	594,800	111.1380	555,690	500,000	537,413		(14,472)			5.000	1.920	JJ	12,500	25,000	11/16/2017	07/01/2024
246388-SD-5	DELAWARE ST HEALTH FACS AUTH R				1.D FE	975,712	118.7330	949,864	800,000	896,194		(20,131)			5.000	2.180	JJ	20,000	40,000	11/16/2017	07/01/2026
247888-DK-3	DELTONA FLA UTIL SYS REV				1.E FE	1,500,000	97.2470	1,458,705	1,500,000	1,500,000					0.964	0.964	AO	3,615	8,355	02/12/2021	10/01/2026
247888-DL-1	DELTONA FLA UTIL SYS REV				1.E FE	500,000	96.6870	483,435	500,000	500,000					1.110	1.110	AO	1,388	3,207	02/12/2021	10/01/2027
247888-DM-9	DELTONA FLA UTIL SYS REV				1.E FE	605,000	97.0920	587,407	605,000	605,000					1.360	1.360	AO	2,057	4,754	02/12/2021	10/01/2028
247888-DN-7	DELTONA FLA UTIL SYS REV				1.E FE	500,000	97.5330	487,665	500,000	500,000					1.543	1.543	AO	1,929	4,458	02/12/2021	10/01/2029
247888-DP-2	DELTONA FLA UTIL SYS REV				1.E FE	500,000	97.1650	485,825	500,000	500,000					1.693	1.693	AO	2,116	4,891	02/12/2021	10/01/2030
247888-DQ-0	DELTONA FLA UTIL SYS REV			1	1.E FE	640,000	96.4120	617,037	640,000	640,000					1.743	1.743	AO	2,789	6,445	02/12/2021	10/01/2031
247888-DR-8	DELTONA FLA UTIL SYS REV			1	1.E FE	500,000	96.7360	483,680	500,000	500,000					1.843	1.843	AO	2,304	5,324	02/12/2021	10/01/2032
247888-DS-6	DELTONA FLA UTIL SYS REV			1	1.E FE	531,043	97.0710	529,037	545,000	531,069		26			1.943	2.191	AO	2,647		12/22/2021	10/01/2033
247888-DT-4	DELTONA FLA UTIL SYS REV			1	1.E FE	733,358	97.4120	730,590	750,000	733,386		28			2.043	2.244	AO	3,831		12/22/2021	10/01/2034
247888-DU-1	DELTONA FLA UTIL SYS REV			1	1.E FE	491,255	97.8780	489,390	500,000	491,269		14			2.143	2.292	AO	2,679		12/22/2021	10/01/2035
247888-DV-9	DELTONA FLA UTIL SYS REV			1	1.E FE	394,040	98.1310	392,524	400,000	394,048		8			2.243	2.363	AO	2,243		12/22/2021	10/01/2036
249182-KG-0	DENVER COLO CITY & CNTY ARPT R				1.E FE	3,397,050	104.0500	3,121,500	3,000,000	3,073,180		(82,279)			5.000	2.160	MN	19,167	150,000	11/30/2017	11/15/2022
249182-KH-8	DENVER COLO CITY & CNTY ARPT R				1.E FE	2,651,118	108.4960	2,495,408	2,300,000	2,415,716		(59,875)			5.000	2.240	MN	14,694	115,000	11/30/2017	11/15/2023
249182-KL-9	DENVER COLO CITY & CNTY ARPT R				1.E FE	4,184,565	119.4040	4,179,140	3,500,000	3,892,162		(74,704)			5.000	2.540	MN	22,361	175,000	11/30/2017	11/15/2026
249182-KW-5	DENVER COLO CITY & CNTY ARPT R				1.F FE	21,568,856	108.6880	20,993,087	19,315,000	20,428,003		(355,261)			5.000	1.918	JD	80,479	718,750	12/21/2021	12/01/2023
249183-XY-5	DENVER COLO CITY & CNTY CTFS P			1	1.B FE	1,579,396	117.0580	1,615,400	1,380,000	1,498,693		(24,838)			5.000	2.910	JD	5,750	69,000	08/09/2018	06/01/2031
249183-YA-6	DENVER COLO CITY & CNTY CTFS P			1	1.B FE	683,556	116.9170	701,502	600,000	649,792		(10,400)			5.000	2.981	JD	2,500	30,000	08/09/2018	06/01/2033
249183-YB-4	DENVER COLO CITY & CNTY CTFS P			1	1.B FE	833,534	116.7290	857,958	735,000	793,782		(12,254)			5.000	3.051	JD	3,063	36,750	08/09/2018	06/01/2034
24917D-BS-1	DENVER COLO CITY & CNTY DEDICA			1	1.D FE	250,370	65.3230	326,615	500,000	286,973		11,500			0.000	4.097	N/A			08/22/2018	08/01/2035
24918E-EK-2	DENVER COLO HEALTH & HOSP AUTH			1	2.B FE	837,818	116.0770	870,578	750,000	820,178		(7,859)			4.000	2.680	JD	2,500	30,000	09/06/2019	12/01/2038
24918E-EL-0	DENVER COLO HEALTH & HOSP AUTH			1	2.B FE	111,331	115.8690	115,869	100,000	109,059		(1,013)			4.000	2.720	JD	333	4,000	09/06/2019	12/01/2039
254845-PT-1	DISTRICT COLUMBIA WTR & SWR AU			1	1.B FE	1,677,186	124.4700	1,742,580	1,400,000	1,583,147		(26,552)			5.000	2.710	AO	17,500	70,000	04/18/2018	10/01/2031
254845-PU-8	DISTRICT COLUMBIA WTR & SWR AU			1	1.B FE	1,196,070	124.3960	1,243,960	1,000,000	1,129,594		(18,775)			5.000	2.730	AO	12,500	50,000	04/18/2018	10/01/2032
254845-PV-6	DISTRICT COLUMBIA WTR & SWR AU			1	1.B FE	1,237,933	124.3760	1,293,510	1,040,000	1,170,957		(18,931)			5.000	2.790	AO	13,000	52,000	04/18/2018	10/01/2033
258864-AH-0	DOUGLAS ARIZ PLEDGED REV OBLIG				1.D FE	885,000	98.2550	869,557	885,000	885,000					1.796	1.796	JJ	8,036		06/11/2021	01/01/2029
258864-AJ-6	DOUGLAS ARIZ PLEDGED REV OBLIG				1.D FE	1,475,000	98.5570	1,453,716	1,475,000	1,475,000					2.016	2.016	JJ	15,033		06/11/2021	01/01/2030
258864-AK-3	DOUGLAS ARIZ PLEDGED REV OBLIG				1.D FE	1,400,000	98.7380	1,382,332	1,400,000	1,400,000					2.166	2.166	JJ	15,330		06/11/2021	01/01/2031
258864-AL-1	DOUGLAS ARIZ PLEDGED REV OBLIG			1	1.D FE	1,165,000	99.2770	1,156,577	1,165,000	1,165,000					2.296	2.296	JJ	13,523		06/11/2021	01/01/2032
259363-UD-9	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	236,336	107.1490	241,085	225,000	229,562		(2,283)			4.000	2.904	JD	750	9,000	11/16/2018	06/01/2027
259363-UE-7	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	261,173	107.1490	267,873	250,000	254,504		(2,250)			4.000	3.025	JD	833	10,000	11/16/2018	06/01/2028
259363-UF-4	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	301,182	107.1490	310,732	290,000	294,517		(2,252)			4.000	3.156	JD	967	11,600	11/16/2018	06/01/2029
259363-UG-2	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	269,175	107.1490	278,587	260,000	263,710		(1,848)			4.000	3.226	JD	867	10,400	11/16/2018	06/01/2030
259363-UH-0	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	289,094	107.1490	300,017	280,000	283,680		(1,831)			4.000	3.287	JD	933	11,200	11/16/2018	06/01/2031
259363-UP-2	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	463,028	109.0780	469,035	430,000	443,371		(6,651)			5.000	3.312	JD	1,792	21,500	11/16/2018	06/01/2037
259363-UQ-0	DOUGLAS CNTY NEB SCH DIST NO 0			1	1.D FE	499,829	109.0780	507,213	465,000	479,108		(7,014)			5.000	3.352	JD	1,938	23,250	11/16/2018	06/01/2038
263804-AU-0	DUBOIS PA HOSP AUTH HOSP REV				1.G FE	771,876	102.3610	716,527	700,000	709,795		(17,857)			5.000	2.370	JJ	16,139	35,000	05/18/2018	07/15/2022
263804-AV-8	DUBOIS PA HOSP AUTH HOSP REV				1.G FE	839,595	106.6330	799,748	750,000	778,125		(17,710)			5.000	2.500	JJ	17,292	37,500	05/18/2018	07/15/2023
263804-BD-7	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	1,653,578	120.8570	1,758,469	1,455,000	1,586,892		(19,413)			5.000	3.330	JJ	33,546	72,750	05/18/2018	07/15/2031
263804-BE-5	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	1,726,422	120.6360	1,839,699	1,525,000	1,658,888		(19,672)			5.000	3.380	JJ	35,160	76,250	05/18/2018	07/15/2032
263804-BF-2	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	2,267,375	113.7970	2,537,673	2,230,000	2,255,007		(3,621)			4.000	3.790	JJ	41,131	89,200	05/18/2018	07/15/2033
263804-BG-0	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	1,881,595	120.3200	2,015,360	1,675,000	1,812,547		(20,138)			5.000	3.480	JJ	38,618	83,750	05/18/2018	07/15/2034
263804-BH-8	DUBOIS PA HOSP AUTH HOSP REV			1	1.G FE	2,212,144	113.5050	2,497,110	2,200,000	2,208,143		(1,173)			4.000	3.931	JJ	40,578	88,000	05/18/2018	07/15/2035
26443C-AC-7	DUKE UNIVERSITY HEALTH SYSTEM INC				1.C FE	750,000	101.0310	757,733	750,000	750,000					1.996	2.096	JD	1,248	14,970	01/07/2020	06/01/2024
266780-ES-0	DURHAM N C				1.B FE	3,500,000	102.8560	3,599,960	3,500,000	3,500,000					2.206	2.206	JD	6,434	77,210	01/17/2020	12/01/2026
266780-EU-5	DURHAM N C				1.B FE	2,685,000	103.4380	2,777,310	2,685,000	2,685,000					2.383	2.383	JD	5,332	63,984	01/17/2020	12/01/2028
266780-EV-3	DURHAM N C				1.B FE	1,000,000	103.5840	1,035,840	1,000,000	1,000,000					2.433	2.433	JD	2,028	24,330	01/17/2020	12/01/2029
266780-FB-6	DURHAM N C			1	1.B FE	1,190,000	103.1000	1,226,890	1,190,000	1,190,000					2.935	2.935	JD	2,911	34,927	01/17/2020	12/01/2037
26678P-EH-9	DURHAM N C LTD OBLIG				1.B FE	692,441	116.6230	658,920	565,000	628,744		(16,263)			5.000	1.870	AO	7,063	28,250	12/08/2017	10/01/2025
270618-GL-9	EAST BATON ROUGE LA SEW COMMN				1.D FE	655,000	98.8330	647,356	655,000	655,000					0.979	0.979	FA	2,672	6,110	07/31/2020	02/01/2025
270618-GN-5	EAST BATON ROUGE LA SEW COMMN				1.D FE	1,255,000	98.1080	1,231,255	1,255,000	1,255,000					1.347	1.347	FA	7,044	16,107	07/31/2020	02/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
270618-GP-0	EAST BATON ROUGE LA SEW COMMN				1.D FE	1,400,000	98.3030	1,376,242	1,400,000	1,400,000					1.543	1.543	FA	9,001	20,582	07/31/2020	02/01/2028
270618-GQ-8	EAST BATON ROUGE LA SEW COMMN				1.D FE	1,005,000	98.0460	985,362	1,005,000	1,005,000					1.643	1.643	FA	6,880	15,732	07/31/2020	02/01/2029
270773-AS-3	EAST BATON ROUGE PARISH LA SALES			1	1.C FE	431,111	119.0530	458,354	385,000	422,148		(4,380)			4.000	2.590	FA	6,417	15,400	11/14/2019	08/01/2036
270773-AU-8	EAST BATON ROUGE PARISH LA SALES			1	1.C FE	1,417,341	118.1610	1,506,553	1,275,000	1,389,771		(13,479)			4.000	2.680	FA	21,250	51,000	11/14/2019	08/01/2038
54628C-NP-3	EAST BATON ROUGE PARISH LA SALES T				1.C FE	365,000	99.4930	363,149	365,000	365,000					0.850	0.850	FA	1,293	2,697	08/20/2020	08/01/2023
54628C-NQ-1	EAST BATON ROUGE PARISH LA SALES T				1.C FE	360,000	98.7100	355,356	360,000	360,000					1.050	1.050	FA	1,575	3,287	08/20/2020	08/01/2024
54628C-NR-9	EAST BATON ROUGE PARISH LA SALES T				1.C FE	360,000	97.8760	352,354	360,000	360,000					1.150	1.150	FA	1,725	3,600	08/20/2020	08/01/2025
27149T-AS-0	EAST CENT REGL WASTEWATER TREA				1.B FE	299,072	116.4610	285,329	245,000	272,077		(6,898)			5.000	1.930	AO	3,063	12,250	12/08/2017	10/01/2025
27149T-AT-8	EAST CENT REGL WASTEWATER TREA				1.B FE	1,643,504	120.1830	1,592,425	1,325,000	1,504,231		(35,627)			5.000	2.000	AO	16,563	66,250	12/08/2017	10/01/2026
27149T-AU-5	EAST CENT REGL WASTEWATER TREA				1.B FE	566,154	123.5050	555,773	450,000	521,117		(11,533)			5.000	2.070	AO	5,625	22,500	12/08/2017	10/01/2027
27149T-AX-9	EAST CENT REGL WASTEWATER TREA			1	1.B FE	3,993,186	123.0680	3,962,790	3,220,000	3,695,001		(76,559)			5.000	2.250	AO	40,250	161,000	12/08/2017	10/01/2030
27149T-AZ-4	EAST CENT REGL WASTEWATER TREA			1	1.B FE	3,832,017	115.7110	3,974,673	3,435,000	3,680,728		(39,072)			4.000	2.650	AO	34,350	137,400	12/08/2017	10/01/2032
27149T-BA-8	EAST CENT REGL WASTEWATER TREA			1	1.B FE	4,099,664	115.2730	4,253,574	3,690,000	3,943,790		(40,285)			4.000	2.700	AO	36,900	147,600	12/08/2017	10/01/2033
282659-AY-7	EL CAJON CALIF				1.C FE	500,000	98.5530	492,765	500,000	500,000					1.429	1.429	AO	1,786	4,843	01/14/2021	04/01/2026
282659-AZ-4	EL CAJON CALIF				1.C FE	550,000	98.7090	542,900	550,000	550,000					1.696	1.696	AO	2,332	6,322	01/14/2021	04/01/2027
282659-BA-8	EL CAJON CALIF				1.C FE	550,000	98.7920	543,356	550,000	550,000					1.896	1.896	AO	2,607	7,068	01/14/2021	04/01/2028
282659-BB-6	EL CAJON CALIF				1.C FE	430,000	99.1490	426,341	430,000	430,000					2.090	2.090	AO	2,247	6,091	01/14/2021	04/01/2029
282659-BC-4	EL CAJON CALIF				1.C FE	400,000	99.1790	396,716	400,000	400,000					2.190	2.190	AO	2,190	5,937	01/14/2021	04/01/2030
282659-BF-7	EL CAJON CALIF			1	1.C FE	600,000	99.7990	598,794	600,000	600,000					2.490	2.490	AO	3,735	10,126	01/14/2021	04/01/2033
282659-BG-5	EL CAJON CALIF			1	1.C FE	900,000	100.3150	902,835	900,000	900,000					2.640	2.640	AO	5,940	16,104	01/14/2021	04/01/2034
282659-BH-3	EL CAJON CALIF			1	1.C FE	1,000,000	100.3620	1,003,620	1,000,000	1,000,000					2.740	2.740	AO	6,850	18,571	01/14/2021	04/01/2035
282659-BJ-9	EL CAJON CALIF			1	1.C FE	800,000	100.1530	801,224	800,000	800,000					2.790	2.790	AO	5,580	15,128	01/14/2021	04/01/2036
283062-DL-8	EL DORADO CALIF IRR DIST REV				1.D FE	900,000	100.1660	901,494	900,000	900,000					0.871	0.871	MS	2,613	7,839	06/16/2020	03/01/2023
283062-DM-6	EL DORADO CALIF IRR DIST REV				1.D FE	655,000	99.9830	654,889	655,000	655,000					1.080	1.080	MS	2,358	7,074	06/16/2020	03/01/2024
283062-DP-9	EL DORADO CALIF IRR DIST REV				1.D FE	1,000,000	99.8550	998,550	1,000,000	1,000,000					1.487	1.487	MS	4,957	14,870	06/16/2020	03/01/2026
283062-DS-3	EL DORADO CALIF IRR DIST REV				1.D FE	2,975,000	100.0740	2,977,202	2,975,000	2,975,000					2.055	2.055	MS	20,379	61,136	06/16/2020	03/01/2029
283062-DT-1	EL DORADO CALIF IRR DIST REV				1.D FE	2,000,000	100.0510	2,001,020	2,000,000	2,000,000					2.155	2.155	MS	14,367	43,100	06/16/2020	03/01/2030
283062-DU-8	EL DORADO CALIF IRR DIST REV			1	1.D FE	2,250,000	99.9200	2,248,200	2,250,000	2,250,000					2.255	2.255	MS	16,913	50,738	06/16/2020	03/01/2031
283062-DV-6	EL DORADO CALIF IRR DIST REV			1	1.D FE	1,500,000	99.5860	1,493,790	1,500,000	1,500,000					2.335	2.335	MS	11,675	35,025	06/16/2020	03/01/2032
283062-EC-7	EL DORADO CALIF IRR DIST REV			1	1.D FE	710,987	99.8670	709,056	710,000	710,984		(3)			2.936	2.917	MS	6,949		12/22/2021	03/01/2039
283365-KL-7	EL PASO CNTY COLO CTFS PARTN				1.C FE	194,011	113.0330	192,156	170,000	181,188		(3,644)			5.000	2.640	JD	708	8,500	04/27/2018	12/01/2024
29270C-X2-6	ENERGY NORTHWEST WASH ELEC REV				1.C FE	7,852,390	102.3910	7,167,370	7,000,000	7,103,948		(204,818)			5.000	2.000	JJ	175,000	350,000	02/23/2018	07/01/2022
29270C-Z8-1	ENERGY NORTHWEST WASH ELEC REV				1.C FE	12,670,020	111.3760	12,251,360	11,000,000	11,714,705		(274,586)			5.000	2.310	JJ	275,000	550,000	05/10/2018	07/01/2024
295542-SS-4	ERIE PA WTR AUTH WTR REV				1.C FE	1,320,000	99.6300	1,315,116	1,320,000	1,320,000					2.361	2.361	JD	2,597	31,165	09/29/2020	12/01/2035
295542-TK-0	ERIE PA WTR AUTH WTR REV				1.C FE	1,035,000	100.2830	1,037,929	1,035,000	1,035,000					2.311	2.311	JD	1,993	23,919	09/29/2020	12/01/2034
295542-TL-8	ERIE PA WTR AUTH WTR REV				1.C FE	500,000	99.7480	498,740	500,000	500,000					2.361	2.361	JD	984	11,805	09/29/2020	12/01/2035
295542-TM-6	ERIE PA WTR AUTH WTR REV				1.C FE	1,490,000	102.2880	1,524,091	1,490,000	1,490,000					2.826	2.826	JD	3,509	42,107	09/29/2020	12/01/2040
298191-T5-6	EUGENE ORE ELEC UTIL REV				1.D FE	380,000	100.0340	380,129	380,000	380,000					1.716	1.716	FA	2,717	6,521	05/28/2020	08/01/2026
298191-T7-2	EUGENE ORE ELEC UTIL REV				1.D FE	360,000	99.8650	359,514	360,000	360,000					1.977	1.977	FA	2,966	7,117	05/28/2020	08/01/2028
298191-T8-0	EUGENE ORE ELEC UTIL REV			1	1.D FE	315,000	101.9870	321,259	315,000	315,000					2.427	2.427	FA	3,185	7,645	05/28/2020	08/01/2033
298191-T9-8	EUGENE ORE ELEC UTIL REV			1	1.D FE	315,000	101.9060	321,004	315,000	315,000					2.527	2.527	FA	3,317	7,960	05/28/2020	08/01/2034
298191-U2-1	EUGENE ORE ELEC UTIL REV			1	1.D FE	315,000	101.7050	320,371	315,000	315,000					2.577	2.577	FA	3,382	8,118	05/28/2020	08/01/2035
298191-U3-9	EUGENE ORE ELEC UTIL REV			1	1.D FE	450,000	101.6240	457,308	450,000	450,000					2.677	2.677	FA	5,019	12,047	05/28/2020	08/01/2036
299488-FU-5	EVANSVILLE IND WTRWKS DIST			1	1.C FE	1,075,000	104.3060	1,121,290	1,075,000	1,075,000					2.358	2.358	JJ	12,674	25,349	01/31/2020	01/01/2031
299488-FV-3	EVANSVILLE IND WTRWKS DIST			1	1.C FE	3,185,000	104.7520	3,336,351	3,185,000	3,185,000					2.458	2.458	JJ	39,144	78,287	01/31/2020	01/01/2032
299488-FW-1	EVANSVILLE IND WTRWKS DIST			1	1.C FE	1,450,000	104.7790	1,519,296	1,450,000	1,450,000					2.508	2.508	JJ	18,183	36,366	01/31/2020	01/01/2033
299488-FY-7	EVANSVILLE IND WTRWKS DIST			1	1.C FE	4,035,000	104.5620	4,219,077	4,035,000	4,035,000					2.658	2.658	JJ	53,625	107,250	01/31/2020	01/01/2035
316608-CX-4	FIFE WASH WTR & SWR REV				1.D FE	314,295	123.2520	326,618	265,000	297,553		(5,171)			5.000	2.680	AO	3,313	13,250	08/16/2018	10/01/2027
316608-DB-1	FIFE WASH WTR & SWR REV			1	1.D FE	681,645	115.8360	741,350	640,000	667,707		(4,328)			4.000	3.170	AO	6,400	25,600	08/16/2018	10/01/2031
316608-DC-9	FIFE WASH WTR & SWR REV			1	1.D FE	742,595	118.4190	799,328	675,000	720,006		(7,019)			4.500	3.220	AO	7,594	30,375	08/16/2018	10/01/2032
316608-DD-7	FIFE WASH WTR & SWR REV			1	1.D FE	645,672	118.2790	697,846	590,000	627,107		(5,773)			4.500	3.290	AO	6,638	26,550	08/16/2018	10/01/2033
34073T-KN-6	FLORIDA HIGHER EDL FACS FING A			1	1.G FE	1,275,018	118.7240	1,300,028	1,095,000	1,199,010		(19,786)			5.000	2.880	MN	9,125	54,750	12/20/2017	11/01/2027
340765-HP-4	FLORIDA KEYS AQUEDUCT AUTH WTR			1	1.D FE	3,138,933	114.1770	3,139,868	2,750,000	2,987,355		(61,051)			5.000	2.520	MS	45,833	137,500	05/22/2019	09/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
340765-HQ-2	FLORIDA KEYS AQUEDUCT AUTH WTR			1	1.D FE	9,468,821	113.1360	9,441,199	8,345,000	9,031,740		(176,187)			5.000	2.630	MS	139,083	417,250	05/22/2019	09/01/2049
34160K-AU-4	FLORIDA ST DEPT TRANSN FING CO				1.B FE	2,099,754	111.4030	2,005,254	1,800,000	2,015,346		(84,408)			5.000	0.200	JJ	45,000	43,500	12/23/2020	07/01/2024
34160K-AV-2	FLORIDA ST DEPT TRANSN FING CO				1.B FE	11,056,124	115.5100	10,540,288	9,125,000	10,634,423		(421,701)			5.000	0.250	JJ	228,125	220,521	12/23/2020	07/01/2025
34281P-TX-1	FLORIDA ST GOV UTIL AUTH FT MYERS			1	1.E FE	940,628	127.8750	959,063	750,000	898,857		(17,435)			5.000	2.200	AO	9,375	37,500	06/28/2019	10/01/2033
34281P-SU-8	FLORIDA ST GOVERNMENTAL UTIL A				1.E FE	438,270	115.4540	432,953	375,000	412,446		(9,477)			5.000	2.210	AO	4,688	18,750	02/20/2019	10/01/2025
34281P-TE-3	FLORIDA ST GOVERNMENTAL UTIL A			1	1.E FE	548,217	125.4720	589,718	470,000	528,872		(7,151)			5.000	3.060	AO	5,875	23,500	02/20/2019	10/01/2035
34281P-TJ-2	FLORIDA ST GOVERNMENTAL UTIL A			1	1.E FE	232,900	116.4600	262,035	225,000	230,984		(711)			4.000	3.580	AO	2,250	9,000	02/20/2019	10/01/2039
342816-Q4-0	FLORIDA ST MUN PWR AGY REV			1	1.F FE	1,385,618	116.1400	1,509,820	1,300,000	1,356,269		(8,790)			4.000	3.170	AO	13,000	52,000	06/27/2018	10/01/2030
34637Q-AG-7	FORMER INGLEWOOD CALIF REDEV A				1.C FE	190,596	110.3820	182,130	165,000	173,944		(3,673)			5.000	2.590	MN	1,375	8,250	03/24/2017	05/01/2024
34710R-AM-2	FORT COLLINS COLO ELEC UTIL EN			1	1.D FE	1,601,726	124.0700	1,687,352	1,360,000	1,523,569		(22,854)			5.000	2.930	JD	5,667	68,000	05/31/2018	12/01/2033
114894-YT-9	FORT LAUDERDALE HOLLYWOOD INTL AIR			1	1.E FE	608,978	114.4640	640,998	560,000	599,654		(4,488)			4.000	2.970	AO	5,600	11,200	11/01/2019	10/01/2049
114894-ZV-3	FORT LAUDERDALE HOLLYWOOD INTL AIR			1	1.E FE	5,000,000	103.7410	5,187,050	5,000,000	5,000,000					3.084	3.084	AO	38,550	154,200	11/01/2019	10/01/2034
350686-AQ-4	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	301,370	113.1660	311,207	275,000	293,180		(3,428)			4.000	2.560	JD	917	11,000	07/12/2019	12/01/2034
350686-AR-2	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	174,558	112.8220	180,515	160,000	170,045		(1,890)			4.000	2.630	JD	533	6,400	07/12/2019	12/01/2035
350686-AS-0	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	380,870	112.4630	393,621	350,000	371,309		(4,005)			4.000	2.670	JD	1,167	14,000	07/12/2019	12/01/2036
350686-AT-8	FOUNTAIN COLO ELEC WTR & WASTE			1	1.C FE	515,570	112.0610	532,290	475,000	503,017		(5,259)			4.000	2.710	JD	1,583	19,000	07/12/2019	12/01/2037
353204-AF-7	FRANKLIN CNTY OHIO SALES TAX R				1.A FE	635,300	111.0660	610,863	550,000	585,778		(14,258)			5.000	2.220	JD	2,292	27,500	05/24/2018	06/01/2024
353406-RM-5	FRANKLIN CNTY WASH PUB UTIL DI				1.E FE	121,632	107.5020	107,502	100,000	105,449		(3,199)			5.000	1.670	MS	1,667	5,000	09/21/2016	09/01/2023
353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DI				1.E FE	252,644	119.1200	238,240	200,000	226,126		(5,283)			5.000	2.050	MS	3,333	10,000	09/21/2016	09/01/2026
359430-AZ-8	FRUITA COLO SALES & USE TAX RE			1	1.D FE	318,637	115.4750	323,330	280,000	307,711		(4,480)			4.000	2.160	AO	2,800	11,200	06/27/2019	10/01/2031
359430-BB-0	FRUITA COLO SALES & USE TAX RE			1	1.D FE	780,414	112.8660	795,705	705,000	759,331		(8,668)			4.000	2.550	AO	7,050	28,200	06/27/2019	10/01/2035
359430-BD-6	FRUITA COLO SALES & USE TAX RE			1	1.D FE	1,142,979	111.8620	1,168,958	1,045,000	1,115,726		(11,219)			4.000	2.720	AO	10,450	41,800	06/27/2019	10/01/2039
366133-LG-9	GARLAND TEX ELEC UTIL SYS REV				1.F FE	521,517	100.7570	478,596	475,000	477,160		(12,842)			5.000	2.241	MS	7,917	23,750	05/16/2018	03/01/2022
366133-LH-7	GARLAND TEX ELEC UTIL SYS REV				1.F FE	558,845	105.4400	527,200	500,000	515,150		(12,668)			5.000	2.350	MS	8,333	25,000	05/16/2018	03/01/2023
366133-LJ-3	GARLAND TEX ELEC UTIL SYS REV				1.F FE	283,390	109.3790	273,448	250,000	263,203		(5,862)			5.000	2.481	MS	4,167	12,500	05/16/2018	03/01/2024
366133-MU-7	GARLAND TEX ELEC UTIL SYS REV			1	1.F FE	1,462,488	123.7760	1,547,200	1,250,000	1,408,396		(19,521)			5.000	3.020	MS	20,833	62,500	02/06/2019	03/01/2034
366133-MW-3	GARLAND TEX ELEC UTIL SYS REV			1	1.F FE	406,214	123.3200	431,620	350,000	391,957		(5,150)			5.000	3.120	MS	5,833	17,500	02/06/2019	03/01/2036
366133-MX-1	GARLAND TEX ELEC UTIL SYS REV			1	1.F FE	693,018	123.2470	739,482	600,000	669,481		(8,506)			5.000	3.180	MS	10,000	30,000	02/06/2019	03/01/2037
37310P-AE-1	GEORGETOWN UNIVERSITY			1	1.G FE	4,000,000	99.0780	3,963,112	4,000,000	4,000,000					2.247	2.247	AO	22,470	89,880	02/19/2020	04/01/2030
373283-CG-3	GEORGIA MUN ASSN INC CTFS PART				1.C FE	339,903	104.3120	312,936	300,000	307,964		(8,523)			5.000	2.060	JD	1,250	15,000	02/15/2018	12/01/2022
373283-CH-1	GEORGIA MUN ASSN INC CTFS PART				1.C FE	258,325	108.8880	244,998	225,000	236,540		(5,828)			5.000	2.250	JD	938	11,250	02/15/2018	12/01/2023
373283-CJ-7	GEORGIA MUN ASSN INC CTFS PART				1.C FE	348,288	113.2190	339,657	300,000	321,751		(7,116)			5.000	2.410	JD	1,250	15,000	02/15/2018	12/01/2024
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV			1	1.A FE	2,184,486	104.0020	2,137,241	2,055,000	2,159,042		(25,443)			3.100	1.757	JD	5,309	63,705	01/01/2021	12/01/2031
375290-DK-6	GILBERT ARIZ PUB FACS MUN PPTY				1.B FE	1,498,768	102.3960	1,351,627	1,320,000	1,340,466		(40,365)			5.000	1.870	JJ	33,000	66,000	11/29/2017	07/01/2022
375290-DL-4	GILBERT ARIZ PUB FACS MUN PPTY				1.B FE	758,182	107.0320	701,060	655,000	684,092		(18,923)			5.000	1.980	JJ	16,375	32,750	11/29/2017	07/01/2023
375290-DM-2	GILBERT ARIZ PUB FACS MUN PPTY				1.B FE	2,238,523	111.4290	2,117,151	1,900,000	2,034,947		(52,063)			5.000	2.070	JJ	47,500	95,000	11/29/2017	07/01/2024
375290-DN-0	GILBERT ARIZ PUB FACS MUN PPTY				1.B FE	1,375,044	115.6230	1,329,665	1,150,000	1,259,115		(29,691)			5.000	2.170	JJ	28,750	57,500	11/29/2017	07/01/2025
378325-BE-3	GLENDALE ARIZ TRANSN EXCISE TA				1.F FE	300,833	107.0170	262,192	245,000	255,733		(6,978)			5.000	2.020	JJ	6,125	12,250	01/22/2015	07/01/2023
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV				1.E FE	361,797	102.3550	301,947	295,000	299,826		(9,531)			5.000	1.700	JJ	7,375	14,750	01/29/2015	07/01/2022
386545-KS-5	GRAND VALLEY MICH ST UNIV REV				1.E FE	134,339	112.7540	124,029	110,000	118,783		(2,887)			5.000	2.160	JD	458	5,500	03/31/2016	12/01/2024
387874-XJ-4	GRANT CNTY WASH PUB UTIL DIST				1.C FE	308,721	100.0000	275,000	275,000	275,000		(8,599)			5.000	1.830	JJ	6,875	13,750	12/01/2017	01/01/2022
387874-XL-9	GRANT CNTY WASH PUB UTIL DIST				1.C FE	145,585	109.0240	136,280	125,000	132,114		(3,448)			5.000	2.080	JJ	3,125	6,250	12/01/2017	01/01/2024
387874-XN-5	GRANT CNTY WASH PUB UTIL DIST				1.C FE	269,129	117.3900	264,128	225,000	247,998		(5,427)			5.000	2.310	JJ	5,625	11,250	12/01/2017	01/01/2026
387883-ZB-0	GRANT CNTY WASH PUB UTIL DIST				1.C FE	3,549,184	101.4390	3,601,085	3,550,000	3,549,423		138			1.752	1.756	JJ	31,098	62,196	03/30/2020	01/01/2026
387883-YP-0	GRANT CNTY WASH PUB UTIL DIST NO 2			1	1.C FE	700,000	103.1770	722,239	700,000	700,000					2.628	2.628	JJ	9,198	18,396	01/08/2020	01/01/2031
387883-YQ-8	GRANT CNTY WASH PUB UTIL DIST NO 2			1	1.C FE	850,000	103.1990	877,192	850,000	850,000					2.728	2.728	JJ	11,594	23,188	01/08/2020	01/01/2032
387883-YR-6	GRANT CNTY WASH PUB UTIL DIST NO 2			1	1.C FE	1,000,000	103.2230	1,032,230	1,000,000	1,000,000					2.828	2.828	JJ	14,140	28,280	01/08/2020	01/01/2033
39081H-CF-7	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	225,000	101.0010	227,252	225,000	225,000					1.503	1.503	JJ	1,691	3,523	06/05/2020	07/01/2023
39081H-CG-5	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	450,000	101.0550	454,748	450,000	450,000					1.604	1.604	JJ	3,609	7,519	06/05/2020	07/01/2024
39081H-CK-6	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	225,000	100.4170	225,938	225,000	225,000					1.883	1.883	JJ	2,118	4,413	06/05/2020	07/01/2027
39081H-CL-4	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	1,125,000	101.1060	1,137,443	1,125,000	1,125,000					2.115	2.115	JJ	11,897	24,785	06/05/2020	07/01/2028
39081H-CM-2	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	900,000	100.9470	908,523	900,000	900,000					2.165	2.165	JJ	9,743	20,297	06/05/2020	07/01/2029
39081H-CP-5	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	1,350,000	101.1580	1,365,633	1,350,000	1,350,000					2.315	2.315	JJ	15,626	32,555	06/05/2020	07/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39081H-CQ-3	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	2,700,000	101.3620	2,736,774	2,700,000	2,700,000					2.365	2.365	JJ	31,928	66,516	06/05/2020	07/01/2032
39081H-CR-1	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	900,000	101.4720	913,248	900,000	900,000					2.415	2.415	JJ	10,868	22,641	06/05/2020	07/01/2033
39081H-CS-9	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	960,000	101.4850	974,256	960,000	960,000					2.465	2.465	JJ	11,832	24,650	06/05/2020	07/01/2034
39081H-CT-7	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	1,275,000	101.4100	1,292,978	1,275,000	1,275,000					2.515	2.515	JJ	16,033	33,402	06/05/2020	07/01/2035
39081H-CU-4	GREAT LAKES WATER AUTHORITY MI - S				1.E FE	1,690,000	101.8640	1,721,502	1,690,000	1,690,000					2.615	2.615	JJ	22,097	46,035	06/05/2020	07/01/2036
39081H-CW-0	GREAT LAKES WATER AUTHORITY MI - S			1	1.E FE	3,150,000	105.4490	3,321,644	3,150,000	3,150,000					3.506	3.506	JJ	55,220	107,152	06/05/2020	07/01/2044
39081J-DL-9	GREAT LAKES WTR AUTH MICH WTR				1.E FE	250,000	100.6300	251,575	250,000	250,000					1.684	1.684	JJ	2,105	4,783	05/01/2020	07/01/2022
39081J-DM-7	GREAT LAKES WTR AUTH MICH WTR				1.E FE	1,000,000	101.5580	1,015,580	1,000,000	1,000,000					1.879	1.879	JJ	9,395	21,348	05/01/2020	07/01/2023
39081J-DN-5	GREAT LAKES WTR AUTH MICH WTR				1.E FE	1,000,000	101.9860	1,019,860	1,000,000	1,000,000					1.984	1.984	JJ	9,920	22,540	05/01/2020	07/01/2024
39081J-DP-0	GREAT LAKES WTR AUTH MICH WTR				1.E FE	870,000	102.0450	887,792	870,000	870,000					2.034	2.034	JJ	8,848	20,104	05/01/2020	07/01/2025
39081J-DQ-8	GREAT LAKES WTR AUTH MICH WTR				1.E FE	1,385,000	102.1550	1,414,847	1,385,000	1,385,000					2.137	2.137	JJ	14,799	33,626	05/01/2020	07/01/2026
39081J-DR-6	GREAT LAKES WTR AUTH MICH WTR				1.E FE	4,000,000	102.0000	4,080,000	4,000,000	4,000,000					2.187	2.187	JJ	43,740	99,387	05/01/2020	07/01/2027
39167J-DW-2	GREATER CLEVELAND REGL TRAN AU			1	1.B FE	2,517,549	129.2880	2,689,190	2,080,000	2,413,196		(40,222)			5.000	2.610	JD	8,667	104,000	04/25/2019	12/01/2037
39167J-DY-8	GREATER CLEVELAND REGL TRAN AU			1	1.B FE	1,515,163	129.2880	1,629,029	1,260,000	1,454,495		(23,399)			5.000	2.690	JD	5,250	63,000	04/25/2019	12/01/2039
39225P-AF-8	GREATER NEW ORLEANS EXPWY COMM			1	1.C FE	462,205	116.4990	442,696	380,000	420,227		(9,974)			5.000	2.110	MN	3,167	19,000	08/02/2017	11/01/2026
392274-3G-9	GREATER ORLANDO AVIATION AUTH				1.A	153,892	107.9320	156,501	145,000	152,754		(1,138)			5.000	1.878	AO	1,813	3,625	09/27/2021	10/01/2023
392274-3R-5	GREATER ORLANDO AVIATION AUTH				1.D FE	631,488	108.0970	643,177	595,000	626,818		(4,670)			5.000	1.878	AO	7,438	14,875	09/27/2021	10/01/2023
392274-4N-3	GREATER ORLANDO AVIATION AUTH				1.A	818,454	119.8210	868,702	725,000	814,675		(3,779)			5.000	2.240	AO	9,063		10/15/2021	10/01/2026
392274-4P-8	GREATER ORLANDO AVIATION AUTH				1.A	880,577	123.1260	948,070	770,000	876,915		(3,663)			5.000	2.400	AO	9,625		10/15/2021	10/01/2027
392274-4T-0	GREATER ORLANDO AVIATION AUTH				1.F FE	310,448	118.9970	327,242	275,000	309,015		(1,433)			5.000	2.240	AO	3,438		10/15/2021	10/01/2026
392274-4U-7	GREATER ORLANDO AVIATION AUTH				1.F FE	263,030	121.8720	280,306	230,000	261,936		(1,094)			5.000	2.400	AO	2,875		10/15/2021	10/01/2027
39448P-BQ-4	GREENE CNTY MO CTFS PARTN				1.D FE	268,083	102.4400	256,100	250,000	253,142		(4,636)			4.000	2.090	MS	3,333	10,000	08/22/2018	09/01/2022
39448P-BS-0	GREENE CNTY MO CTFS PARTN				1.D FE	272,545	109.1180	272,795	250,000	260,466		(3,759)			4.000	2.370	MS	3,333	10,000	08/22/2018	09/01/2024
40219R-AH-6	GULF COAST AUTH TEX BAYPORT AR			1	1.D FE	813,673	121.3800	849,660	700,000	773,029		(11,471)			5.000	3.010	AO	8,750	35,000	03/28/2018	10/01/2030
40219R-AK-9	GULF COAST AUTH TEX BAYPORT AR			1	1.D FE	1,306,461	121.0020	1,367,323	1,130,000	1,243,500		(17,785)			5.000	3.080	AO	14,125	56,500	03/28/2018	10/01/2032
875161-CZ-2	H LEE MOFFITT CANCER CTR AND RESEA			1	1.G FE	334,305	117.2620	351,786	300,000	329,682		(3,069)			4.000	3.163	JJ	6,000	12,200	06/12/2020	07/01/2038
409327-JA-2	HAMPTON ROADS SANTN DIST VA WA				1.C FE	373,266	124.2030	372,609	300,000	344,954		(7,255)			5.000	2.210	AO	3,750	15,000	12/05/2017	10/01/2027
414005-WN-4	HARRIS CNTY TEX			1	1.C FE	5,638,234	118.7650	5,819,485	4,900,000	5,328,744		(85,354)			5.000	2.960	FA	92,556	245,000	03/20/2018	08/15/2033
414005-WP-9	HARRIS CNTY TEX			1	1.C FE	1,921,970	118.7150	1,982,541	1,670,000	1,816,871		(29,247)			5.000	2.950	FA	31,544	83,500	04/03/2018	08/15/2034
41415W-CC-4	HARRIS CNTY TEX HOSP DIST REV				1.F FE	3,351,048	112.9810	3,084,381	2,730,000	2,975,775		(75,539)			5.000	2.010	FA	51,567	136,500	09/29/2016	02/15/2025
41415W-CD-2	HARRIS CNTY TEX HOSP DIST REV				1.F FE	1,864,275	116.6100	1,749,150	1,500,000	1,670,256		(39,134)			5.000	2.110	FA	28,333	75,000	09/29/2016	02/15/2026
41422E-KG-7	HARRIS CNTY TEX MET TRAN AUTH				1.A FE	945,000	101.0070	954,516	945,000	945,000					1.593	1.593	MN	2,509	15,054	02/06/2020	11/01/2022
41422E-KK-8	HARRIS CNTY TEX MET TRAN AUTH				1.A FE	500,000	101.9560	509,780	500,000	500,000					1.791	1.791	MN	1,493	8,955	02/06/2020	11/01/2025
41422E-KN-2	HARRIS CNTY TEX MET TRAN AUTH				1.A FE	1,000,000	101.8110	1,018,110	1,000,000	1,000,000					2.099	2.099	MN	3,498	20,990	02/06/2020	11/01/2028
41423P-AF-4	HARRIS CNTY TEX TOLL RD REV				1.C FE	1,604,603	112.0410	1,602,186	1,430,000	1,602,782		(1,821)			5.000	0.366	FA	27,011		12/21/2021	08/15/2024
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A			1	1.A	1,687,223	102.4330	1,751,604	1,710,000	1,705,733		960			6.300	6.436	JD	8,978	99,068	06/15/1995	06/01/2025
414009-NW-6	HARRIS COUNTY CULTURAL EDUCATION F			1	1.E FE	960,000	105.1230	1,009,181	960,000	960,000					2.929	2.929	MN	3,593	28,118	11/21/2019	05/15/2030
414009-NX-4	HARRIS COUNTY CULTURAL EDUCATION F			1	1.E FE	775,000	105.4140	816,959	775,000	775,000					3.029	3.029	MN	3,000	23,475	11/21/2019	05/15/2031
42249T-CZ-0	HEBER LT & PWR CO UTAH			1	1.D FE	368,306	120.0830	390,270	325,000	360,215		(3,956)			4.000	2.490	JD	578	13,000	11/15/2019	12/15/2034
42249T-DA-4	HEBER LT & PWR CO UTAH			1	1.D FE	293,415	119.9410	311,847	260,000	287,185		(3,047)			4.000	2.540	JD	462	10,400	11/15/2019	12/15/2035
422503-BS-0	HEBER SPRINGS ARK SALES & USE				1.G FE	210,000	99.6690	209,305	210,000	210,000					0.600	0.600	JD	105	525	05/21/2021	06/01/2023
422503-BT-8	HEBER SPRINGS ARK SALES & USE				1.G FE	200,000	99.4710	198,942	200,000	200,000					0.950	0.950	JD	158	792	05/21/2021	06/01/2024
422503-BW-1	HEBER SPRINGS ARK SALES & USE				1.G FE	260,000	100.5950	261,547	260,000	260,000					1.810	1.810	JD	392	1,961	05/21/2021	06/01/2027
422503-BZ-4	HEBER SPRINGS ARK SALES & USE			1	1.G FE	540,000	102.3770	552,836	540,000	540,000					2.370	2.370	JD	1,067	5,333	05/21/2021	06/01/2030
422503-CB-6	HEBER SPRINGS ARK SALES & USE			1	1.G FE	420,000	103.2430	433,621	420,000	420,000					2.620	2.620	JD	917	4,585	05/21/2021	06/01/2032
422503-CC-4	HEBER SPRINGS ARK SALES & USE			1	1.G FE	435,000	103.3580	449,607	435,000	435,000					2.720	2.720	JD	986	4,930	05/21/2021	06/01/2033
423297-CT-5	HELIX CALIF WTR DIST WTR REV			1	1.C FE	300,807	100.2770	300,831	300,000	300,000		(807)			3.875	2.772	AO	2,906	11,625	01/01/2021	04/01/2023
87638Q-QT-9	HENDRICK MEDICAL CENTER				1.F FE	450,000	100.2480	451,116	450,000	450,000					0.923	0.923	MS	1,385	2,711	12/11/2020	09/01/2022
87638Q-QU-6	HENDRICK MEDICAL CENTER				1.F FE	475,000	100.2240	476,064	475,000	475,000					1.071	1.071	MS	1,696	3,321	12/11/2020	09/01/2023
87638Q-QV-4	HENDRICK MEDICAL CENTER				1.F FE	650,000	100.2970	651,931	650,000	650,000					1.356	1.356	MS	2,938	5,754	12/11/2020	09/01/2024
87638Q-QW-2	HENDRICK MEDICAL CENTER				1.F FE	500,000	99.7390	498,695	500,000	500,000					1.386	1.386	MS	2,310	4,524	12/11/2020	09/01/2025
87638Q-QX-0	HENDRICK MEDICAL CENTER				1.F FE	525,000	100.0230	525,121	525,000	525,000					1.634	1.634	MS	2,860	5,600	12/11/2020	09/01/2026
87638Q-QY-8	HENDRICK MEDICAL CENTER				1.F FE	700,000	100.2880	702,016	700,000	700,000					1.824	1.824	MS	4,256	8,335	12/11/2020	09/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87638Q-QZ-5	HENDRICK MEDICAL CENTER				1.F FE	500,000	101.2210	506,105	500,000	500,000					2.081	2.081	MS	3,468	6,792	12/11/2020	09/01/2028
87638Q-RA-9	HENDRICK MEDICAL CENTER				1.F FE	250,000	102.2410	255,603	250,000	250,000					2.281	2.281	MS	1,901	3,722	12/11/2020	09/01/2029
87638Q-RB-7	HENDRICK MEDICAL CENTER				1.F FE	225,000	102.3990	230,398	225,000	225,000					2.321	2.321	MS	1,741	3,409	12/11/2020	09/01/2030
87638Q-RC-5	HENDRICK MEDICAL CENTER			1	1.F FE	650,000	102.7540	667,901	650,000	650,000					2.411	2.411	MS	5,224	10,230	12/11/2020	09/01/2031
87638Q-RD-3	HENDRICK MEDICAL CENTER			1	1.F FE	675,000	103.6040	699,327	675,000	675,000					2.571	2.571	MS	5,785	11,328	12/11/2020	09/01/2032
428061-EH-4	HESPERIA CALIF UNI SCH DIST				1.C FE	1,925,000	100.8470	1,941,305	1,925,000	1,925,000					2.159	2.159	FA	17,317	41,676	07/10/2020	02/01/2029
428061-EJ-0	HESPERIA CALIF UNI SCH DIST				1.C FE	1,000,000	100.9810	1,009,810	1,000,000	1,000,000					2.239	2.239	FA	9,329	22,452	07/10/2020	02/01/2030
428061-EK-7	HESPERIA CALIF UNI SCH DIST			1	1.C FE	2,000,000	101.1440	2,022,880	2,000,000	2,000,000					2.339	2.339	FA	19,492	46,910	07/10/2020	02/01/2031
428061-EM-3	HESPERIA CALIF UNI SCH DIST			1	1.C FE	1,545,000	101.3430	1,565,749	1,545,000	1,545,000					2.539	2.539	FA	16,345	39,337	07/10/2020	02/01/2033
428061-EP-6	HESPERIA CALIF UNI SCH DIST			1	1.C FE	3,390,000	100.7680	3,416,035	3,390,000	3,390,000					2.639	2.639	FA	37,276	89,711	07/10/2020	02/01/2035
428061-EB-7	HESPERIA CALIF UNI SCH DIST CT				1.C FE	205,000	100.3640	205,746	205,000	205,000					1.120	1.120	FA	957	2,302	07/10/2020	02/01/2023
428061-EC-5	HESPERIA CALIF UNI SCH DIST CT				1.C FE	250,000	100.3640	250,910	250,000	250,000					1.324	1.324	FA	1,379	3,319	07/10/2020	02/01/2024
428061-EF-8	HESPERIA CALIF UNI SCH DIST CT				1.C FE	1,120,000	100.4770	1,125,342	1,120,000	1,120,000					1.887	1.887	FA	8,806	21,193	07/10/2020	02/01/2027
428061-EG-6	HESPERIA CALIF UNI SCH DIST CT				1.C FE	1,000,000	100.6250	1,006,250	1,000,000	1,000,000					2.039	2.039	FA	8,496	20,447	07/10/2020	02/01/2028
428061-ER-2	HESPERIA CALIF UNI SCH DIST CT			1	1.C FE	4,000,000	100.8250	4,033,000	4,000,000	4,000,000					3.054	3.054	FA	50,900	122,499	07/10/2020	02/01/2041
438701-Z3-1	HONOLULU HAWAII CITY & CNTY WA				1.C FE	1,250,000	97.5150	1,218,938	1,250,000	1,250,000					1.373	1.373	JJ	8,581	8,677	12/16/2020	07/01/2029
438701-Z6-4	HONOLULU HAWAII CITY & CNTY WA			1	1.C FE	825,000	98.2440	810,513	825,000	825,000					1.753	1.753	JJ	7,231	7,311	12/16/2020	07/01/2032
438689-MW-8	HONOLULU HAWAII CITY AND CNTY BRD				1.B FE	2,000,000	99.5760	1,991,520	2,000,000	2,000,000					0.360	0.360	JJ	3,600	1,920	03/10/2021	07/01/2023
438689-MX-6	HONOLULU HAWAII CITY AND CNTY BRD				1.B FE	2,170,000	98.8630	2,145,327	2,170,000	2,170,000					0.520	0.520	JJ	5,642	3,009	03/10/2021	07/01/2024
438689-NA-5	HONOLULU HAWAII CITY AND CNTY BRD				1.B FE	1,600,000	99.5130	1,592,208	1,600,000	1,600,000					1.450	1.450	JJ	11,600	6,187	03/10/2021	07/01/2027
438689-NB-3	HONOLULU HAWAII CITY AND CNTY BRD				1.B FE	3,475,000	99.8600	3,470,135	3,475,000	3,475,000					1.600	1.600	JJ	27,800	14,827	03/10/2021	07/01/2028
438689-NC-1	HONOLULU HAWAII CITY AND CNTY BRD				1.B FE	625,000	100.7840	629,900	625,000	625,000					1.820	1.820	JJ	5,688	3,033	03/10/2021	07/01/2029
438689-ND-9	HONOLULU HAWAII CITY AND CNTY BRD				1.B FE	1,300,000	101.6920	1,321,996	1,300,000	1,300,000					1.970	1.970	JJ	12,805	6,829	03/10/2021	07/01/2030
438689-NE-7	HONOLULU HAWAII CITY AND CNTY BRD				1.B FE	600,000	101.7380	610,428	600,000	600,000					2.070	2.070	JJ	6,210	3,312	03/10/2021	07/01/2031
56678P-BK-2	HONORHEALTH			1	1.F FE	871,776	108.6360	869,088	800,000	865,994		(5,782)			3.000	2.398	MS	8,000	13,333	02/04/2021	09/01/2039
56678P-BN-6	HONORHEALTH				1.F FE	2,000,000	102.1030	2,042,060	2,000,000	2,000,000					3.167	3.167	MS	21,113	35,189	02/04/2021	09/01/2051
44107H-AF-9	HOSPITAL SPECIAL SURGERY			1	1.E FE	8,900,000	93.4990	8,321,402	8,900,000	8,900,000					2.667	2.667	AO	59,341	269,671	08/05/2020	10/01/2050
441182-MQ-2	HOT SPRINGS ARK WTR REV				1.C FE	1,544,213	122.2230	1,527,788	1,250,000	1,505,328		(27,112)			4.000	1.500	AO	12,500	50,000	06/17/2020	10/01/2030
441182-MR-0	HOT SPRINGS ARK WTR REV			1	1.C FE	3,092,595	122.2200	3,086,055	2,525,000	3,017,912		(52,083)			4.000	1.776	AO	25,250	101,000	06/17/2020	10/01/2031
441182-MS-8	HOT SPRINGS ARK WTR REV			1	1.C FE	3,321,138	122.3970	3,347,558	2,735,000	3,244,360		(53,556)			4.000	2.009	AO	27,350	109,400	06/17/2020	10/01/2032
441182-MT-6	HOT SPRINGS ARK WTR REV			1	1.C FE	2,534,294	122.3700	2,575,889	2,105,000	2,478,312		(39,058)			4.000	2.209	AO	21,050	84,200	06/17/2020	10/01/2033
441182-MU-3	HOT SPRINGS ARK WTR REV			1	1.C FE	2,877,096	122.3080	2,935,392	2,400,000	2,815,020		(43,315)			4.000	2.345	AO	24,000	96,000	06/17/2020	10/01/2036
441182-MW-9	HOT SPRINGS ARK WTR REV			1	1.C FE	1,185,530	122.2790	1,222,790	1,000,000	1,161,531		(16,751)			4.000	2.590	AO	10,000	40,000	06/17/2020	10/01/2036
441182-MX-7	HOT SPRINGS ARK WTR REV			1	1.C FE	1,204,079	122.1910	1,246,348	1,020,000	1,180,321		(16,584)			4.000	2.683	AO	10,200	40,800	06/17/2020	10/01/2037
441182-MY-5	HOT SPRINGS ARK WTR REV			1	1.C FE	1,569,212	122.1600	1,630,836	1,335,000	1,539,052		(21,056)			4.000	2.766	AO	13,350	53,400	06/17/2020	10/01/2038
441182-NB-4	HOT SPRINGS ARK WTR REV			1	1.C FE	1,912,280	121.6280	2,000,781	1,645,000	1,878,061		(23,895)			4.000	2.962	AO	16,450	65,800	06/17/2020	10/01/2041
441182-NC-2	HOT SPRINGS ARK WTR REV			1	1.C FE	810,964	121.3310	849,317	700,000	796,784		(9,903)			4.000	3.015	AO	7,000	28,000	06/17/2020	10/01/2042
442349-FP-6	HOUSTON AIRPORT SYSTEM			1	1.E FE	901,496	129.9770	883,844	680,000	890,698		(10,798)			5.000	2.124	JJ	17,850		06/09/2021	07/01/2034
442349-FQ-4	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,347,437	119.7120	1,322,818	1,105,000	1,335,692		(11,745)			4.000	2.176	JJ	23,205		06/09/2021	07/01/2035
442349-FR-2	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,216,310	119.2520	1,192,520	1,000,000	1,205,846		(10,464)			4.000	2.290	JJ	21,000		06/09/2021	07/01/2036
442349-FS-0	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,453,404	118.9680	1,427,616	1,200,000	1,441,176		(12,228)			4.000	2.404	JJ	25,200		06/09/2021	07/01/2037
442349-FT-8	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,810,605	118.7440	1,781,160	1,500,000	1,795,645		(14,960)			4.000	2.499	JJ	31,500		06/09/2021	07/01/2038
442349-FU-5	HOUSTON AIRPORT SYSTEM			1	1.E FE	2,406,000	118.2090	2,364,180	2,000,000	2,386,484		(19,516)			4.000	2.584	JJ	42,000		06/09/2021	07/01/2039
442349-FV-3	HOUSTON AIRPORT SYSTEM			1	1.E FE	2,401,920	118.0000	2,360,000	2,000,000	2,382,619		(19,301)			4.000	2.648	JJ	42,000		06/09/2021	07/01/2040
442349-FW-1	HOUSTON AIRPORT SYSTEM			1	1.E FE	1,796,880	117.6230	1,764,345	1,500,000	1,782,644		(14,236)			4.000	2.712	JJ	31,500		06/09/2021	07/01/2041
442349-BX-3	HOUSTON TEX ARPT SYS REV				1.F FE	7,808,431	102.3550	7,226,263	7,060,000	7,159,165		(195,162)			5.000	2.160	JJ	176,500	353,000	07/18/2018	07/01/2022
442349-BY-1	HOUSTON TEX ARPT SYS REV				1.F FE	3,938,375	106.9850	3,744,475	3,500,000	3,639,066		(90,107)			5.000	2.290	JJ	87,500	175,000	07/18/2018	07/01/2023
442349-BZ-8	HOUSTON TEX ARPT SYS REV				1.F FE	3,413,400	110.7690	3,323,070	3,000,000	3,182,148		(69,774)			5.000	2.480	JJ	75,000	150,000	07/18/2018	07/01/2024
442349-EN-2	HOUSTON TEX ARPT SYS REV				1.F FE	11,500,000	100.3820	11,543,930	11,500,000	11,500,000					1.716	1.716	JJ	98,670	137,590	09/18/2020	07/01/2026
442349-AE-6	HOUSTON TEX ARPT SYS REV FOR				1.F FE	1,722,092	106.9850	1,636,871	1,530,000	1,587,108		(36,929)			5.000	2.450	JJ	38,250	76,500	03/02/2018	07/01/2023
442349-AZ-9	HOUSTON TEX ARPT SYS REV FOR				1.F FE	785,715	102.3910	716,737	700,000	710,394		(20,481)			5.000	2.000	JJ	17,500	35,000	03/02/2018	07/01/2022
442349-BA-3	HOUSTON TEX ARPT SYS REV FOR				1.F FE	170,825	107.0170	160,526	150,000	156,163		(3,998)			5.000	2.200	JJ	3,750	7,500	03/02/2018	07/01/2023
44244C-SG-3	HOUSTON TEX UTIL SYS REV				1.C FE	588,609	104.1390	546,730	525,000	538,542		(15,248)			5.000	2.000	MN	3,354	26,250	08/08/2018	11/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44244C-SR-9	HOUSTON TEX UTIL SYS REV			1	1.C FE	5,894,650	125.8070	6,290,350	5,000,000	5,629,908		(81,522)			5.000	2.960	MN	31,944	250,000	08/08/2018	11/15/2031
44244C-SS-7	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,350,120	125.9670	2,519,340	2,000,000	2,246,663		(31,872)			5.000	3.000	MN	12,778	100,000	08/08/2018	11/15/2032
44244C-ST-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	1,755,375	125.8750	1,888,125	1,500,000	1,680,051		(23,218)			5.000	3.050	MN	9,583	75,000	08/08/2018	11/15/2033
44244C-SU-2	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,332,860	125.8170	2,516,340	2,000,000	2,234,823		(30,233)			5.000	3.090	MN	12,778	100,000	08/08/2018	11/15/2034
44244C-M5-3	HOUSTON TX COMBINED UTILITY SYSTEM				1.C FE	1,105,000	98.0590	1,083,552	1,105,000	1,105,000					1.516	1.516	MN	2,141	6,561	05/27/2021	11/15/2028
442851-AP-6	HOWARD UNIVERSITY				2.C FE	1,125,000	98.9840	1,113,569	1,125,000	1,125,000					1.991	1.991	AO	5,600	22,399	07/08/2020	10/01/2025
442851-AQ-4	HOWARD UNIVERSITY				2.C FE	1,350,000	100.1190	1,351,611	1,350,000	1,350,000					2.291	2.291	AO	7,732	30,929	07/08/2020	10/01/2026
442851-AR-2	HOWARD UNIVERSITY				2.C FE	1,575,000	100.4810	1,582,571	1,575,000	1,575,000					2.391	2.391	AO	9,415	37,658	07/08/2020	10/01/2027
442851-AS-0	HOWARD UNIVERSITY				2.C FE	2,700,000	100.7480	2,720,183	2,700,000	2,700,000					2.651	2.651	AO	17,894	71,577	07/08/2020	10/01/2028
442851-AT-8	HOWARD UNIVERSITY				2.C FE	2,750,000	101.3690	2,787,639	2,750,000	2,750,000					2.701	2.701	AO	18,569	74,278	07/08/2020	10/01/2029
442851-AU-5	HOWARD UNIVERSITY				2.C FE	2,830,000	102.4410	2,899,092	2,830,000	2,830,000					2.801	2.801	AO	19,817	79,268	07/08/2020	10/01/2030
442851-AZ-4	HOWARD UNIVERSITY			1	2.C FE	650,000	105.5240	685,908	650,000	650,000					3.890	3.890	AO	6,321	13,696	03/09/2021	10/01/2032
442851-BA-8	HOWARD UNIVERSITY			1	2.C FE	800,000	105.3050	842,438	800,000	800,000					3.990	3.990	AO	7,980	17,290	03/09/2021	10/01/2033
442851-BB-6	HOWARD UNIVERSITY			1	2.C FE	900,000	105.9570	953,617	900,000	900,000					4.040	4.040	AO	9,090	19,695	03/09/2021	10/01/2034
442851-BC-4	HOWARD UNIVERSITY			1	2.C FE	1,000,000	106.1020	1,061,020	1,000,000	1,000,000					4.090	4.090	AO	10,225	22,154	03/09/2021	10/01/2035
442851-BD-2	HOWARD UNIVERSITY			1	2.C FE	1,000,000	105.8840	1,058,843	1,000,000	1,000,000					4.140	4.140	AO	10,350	22,425	03/09/2021	10/01/2036
442851-BE-0	HOWARD UNIVERSITY			1	2.C FE	1,000,000	105.2830	1,052,829	1,000,000	1,000,000					4.190	4.190	AO	10,475	22,696	03/09/2021	10/01/2037
442851-BF-7	HOWARD UNIVERSITY			1	2.C FE	2,000,000	108.7770	2,175,534	2,000,000	2,000,000					4.576	4.576	AO	22,880	49,573	03/09/2021	10/01/2041
442851-BG-5	HOWARD UNIVERSITY			1	2.C FE	12,660,000	109.6450	13,881,108	12,660,000	12,660,000					4.756	4.756	AO	150,527	326,143	03/09/2021	10/01/2051
645790-ND-4	HUNTERDON MEDICAL CENTER				1.G FE	1,000,000	104.0890	1,040,890	1,000,000	1,000,000					3.361	3.361	JJ	16,805	17,552	12/16/2020	07/01/2040
451152-3Y-6	IDAHO BD BK AUTH REV				1.A	100,000	107.9270	107,927	100,000	100,000					5.000	5.000	MS	1,472	5,000	11/23/2018	09/15/2023
451152-3Z-3	IDAHO BD BK AUTH REV				1.A	100,000	112.2970	112,297	100,000	100,000					5.000	5.000	MS	1,472	5,000	11/23/2018	09/15/2024
451152-4H-2	IDAHO BD BK AUTH REV				1.B FE	400,000	108.0060	432,024	400,000	400,000					5.000	5.000	MS	5,889	20,000	11/23/2018	09/15/2023
451152-4J-8	IDAHO BD BK AUTH REV				1.B FE	400,000	112.2870	449,148	400,000	400,000					5.000	5.000	MS	5,889	20,000	11/23/2018	09/15/2024
451443-B7-9	IDAHO ST BLDG AUTH BLDG REV				1.C FE	319,922	116.0930	325,060	280,000	302,432		(5,747)			5.000	2.690	MS	4,667	14,000	10/31/2018	09/01/2025
451470-PG-7	IDAHO ST UNIV REVS				1.E FE	466,556	109.9820	417,932	380,000	405,732		(11,091)			5.000	1.910	AO	4,750	19,000	03/02/2016	04/01/2024
451470-PH-5	IDAHO ST UNIV REVS				1.E FE	841,928	113.9110	774,595	680,000	742,074		(18,279)			5.000	2.080	AO	8,500	34,000	03/02/2016	04/01/2025
45204E-CZ-9	ILLINOIS FIN AUTH REV				1.D FE	838,372	115.4350	790,730	685,000	748,059		(17,128)			5.000	2.250	JJ	17,125	34,250	06/02/2016	07/01/2025
45204E-LP-1	ILLINOIS FIN AUTH REV				1.G FE	630,231	106.3110	558,133	525,000	547,808		(16,280)			5.000	1.780	MN	3,354	26,250	09/16/2016	05/15/2023
45204E-LQ-9	ILLINOIS FIN AUTH REV				1.G FE	425,586	110.5720	387,002	350,000	374,707		(10,083)			5.000	1.940	MN	2,236	17,500	09/16/2016	05/15/2024
45204E-LS-5	ILLINOIS FIN AUTH REV				1.G FE	1,242,700	118.2740	1,182,740	1,000,000	1,116,532		(25,132)			5.000	2.190	MN	6,389	50,000	09/16/2016	05/15/2026
45204E-TK-4	ILLINOIS FIN AUTH REV				1.D FE	605,410	102.9530	535,356	520,000	530,602		(16,818)			5.000	1.690	FA	9,822	26,000	05/11/2017	08/15/2022
45204E-TM-0	ILLINOIS FIN AUTH REV				1.D FE	773,026	111.9020	727,363	650,000	696,975		(17,235)			5.000	2.150	FA	12,278	32,500	05/11/2017	08/15/2024
45204E-TN-8	ILLINOIS FIN AUTH REV				1.D FE	1,191,750	115.9180	1,159,180	1,000,000	1,089,301		(23,323)			5.000	2.410	FA	18,889	50,000	05/11/2017	08/15/2025
45204E-XR-4	ILLINOIS FIN AUTH REV				1.A FE	371,484	119.3190	357,957	300,000	338,131		(8,013)			5.000	2.030	JJ	7,500	15,000	08/30/2017	07/01/2026
45204E-XS-2	ILLINOIS FIN AUTH REV				1.A FE	621,455	121.0800	605,400	500,000	568,222		(12,806)			5.000	2.110	JJ	12,500	25,000	08/30/2017	01/01/2027
45201Y-M7-9	ILLINOIS HSG DEV AUTH REV			1	1.C FE	4,083,695	104.5630	3,994,307	3,820,000	4,033,373		(50,322)			2.900	1.485	FA	46,158	110,780	01/01/2021	08/01/2031
45471A-PG-1	INDIANA FIN AUTH HOSP REV				1.C FE	762,403	113.1260	695,725	615,000	666,829		(17,087)			5.000	2.010	JD	2,563	30,750	01/20/2016	12/01/2024
454898-UF-2	INDIANA MUN PWR AGY PWR SUPPLY				1.E FE	204,803	109.0030	179,855	165,000	175,696		(5,214)			5.000	1.690	JJ	4,125	8,250	02/12/2016	01/01/2024
454898-VD-6	INDIANA MUN PWR AGY PWR SUPPLY				1.E FE	133,647	117.0450	128,750	110,000	122,222		(2,900)			5.000	2.090	JJ	2,750	5,500	10/27/2017	01/01/2026
45505K-BF-6	INDIANA ST FIN AUTH WTR UTIL R			1	1.E FE	1,369,204	120.4200	1,312,578	1,090,000	1,226,911		(27,058)			5.000	2.200	AO	13,625	54,500	06/10/2016	10/01/2027
455114-MA-3	INDIANA ST UNIV REVS				1.E FE	780,648	112.2150	695,733	620,000	677,182		(20,199)			5.000	1.560	AO	7,750	31,000	09/08/2016	10/01/2024
455168-FU-3	INDIANA UNIV				1.A FE	1,055,000	101.7070	1,073,009	1,055,000	1,055,000					1.773	1.773	JD	1,559	18,705	01/23/2020	06/01/2024
455168-FX-7	INDIANA UNIV				1.A FE	1,220,000	102.3650	1,248,853	1,220,000	1,220,000					2.083	2.083	JD	2,118	25,413	01/23/2020	06/01/2027
455168-GA-6	INDIANA UNIV				1.A FE	775,000	102.8010	796,708	775,000	775,000					2.316	2.316	JD	1,496	17,949	01/23/2020	06/01/2030
455168-GC-2	INDIANA UNIV				1.A FE	1,470,000	103.1520	1,516,334	1,470,000	1,470,000					2.466	2.466	JD	3,021	36,250	01/23/2020	06/01/2032
455168-GG-3	INDIANA UNIV				1.A FE	900,000	102.8270	925,443	900,000	900,000					2.767	2.767	JD	2,075	24,903	01/23/2020	06/01/2037
45528U-LU-3	INDIANAPOLIS IND LOC PUB IMPT				1.F FE	6,055,300	108.7100	5,435,500	5,000,000	5,289,077		(140,207)			5.000	2.035	JJ	125,000	250,000	04/05/2016	01/01/2024
45528U-XC-0	INDIANAPOLIS IND LOC PUB IMPT				1.C FE	179,774	109.0240	168,987	155,000	163,602		(4,165)			5.000	2.150	JJ	3,875	7,750	12/20/2017	01/01/2024
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	1,084,455	125.7680	1,131,912	900,000	1,037,635		(17,467)			5.000	2.620	FA	18,750	45,000	03/22/2019	02/01/2035
45528U-ZC-8	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	3,600,450	125.4240	3,762,720	3,000,000	3,448,320		(56,780)			5.000	2.670	FA	62,500	150,000	03/22/2019	02/01/2036
45528U-ZD-6	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	2,988,450	125.1970	3,129,925	2,500,000	2,864,924		(46,123)			5.000	2.720	FA	52,083	125,000	03/22/2019	02/01/2037
45528U-ZE-4	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	2,144,360	117.2430	2,344,860	2,000,000	2,108,416		(13,469)			4.000	3.140	FA	33,333	80,000	03/22/2019	02/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45528U-ZG-9	INDIANAPOLIS IND LOC PUB IMPT			1	1.B FE	2,349,404	116.6450	2,589,519	2,220,000	2,317,375		(12,018)			4.000	3.300	FA	37,000	88,800	03/22/2019	02/01/2044
45884A-ZT-3	INTERMOUNTAIN PWR AGY UTAH PWR				1.E FE	170,760	107.0010	160,502	150,000	156,186		(4,013)			5.000	2.190	JJ	3,750	7,500	02/22/2018	07/01/2023
46246K-6G-2	IOWA FIN AUTH REV			1	1.A FE	2,716,500	124.7510	2,906,698	2,330,000	2,610,904		(38,101)			5.000	2.970	FA	48,542	116,500	02/14/2019	08/01/2038
46246K-6H-0	IOWA FIN AUTH REV			1	1.A FE	2,090,538	124.4920	2,240,856	1,800,000	2,011,296		(28,604)			5.000	3.020	FA	37,500	90,000	02/14/2019	08/01/2039
462590-LT-5	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	704,750	104.0590	676,384	650,000	661,779		(12,498)			5.000	2.980	JD	2,708	32,500	05/24/2018	12/01/2022
462590-LU-2	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	710,834	108.0690	702,449	650,000	672,435		(11,189)			5.000	3.130	JD	2,708	32,500	05/24/2018	12/01/2023
462590-LV-0	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	604,527	111.8290	615,060	550,000	575,947		(8,344)			5.000	3.290	JD	2,292	27,500	05/24/2018	12/01/2024
462590-LW-8	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	772,982	114.9740	804,818	700,000	740,475		(9,505)			5.000	3.410	JD	2,917	35,000	05/24/2018	12/01/2025
462590-LX-6	IOWA STUDENT LN LIQUIDITY CORP				1.F FE	664,650	117.6070	705,642	600,000	639,763		(7,287)			5.000	3.520	JD	2,500	30,000	05/24/2018	12/01/2026
462590-MN-7	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	1,333,772	118.1290	1,299,419	1,100,000	1,264,902		(31,800)			5.000	1.800	JD	4,583	55,000	10/09/2019	12/01/2026
462590-MP-2	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	1,381,554	120.7590	1,352,501	1,120,000	1,314,783		(30,845)			5.000	1.880	JD	4,667	56,000	10/09/2019	12/01/2027
462590-MR-8	IOWA STUDENT LN LIQUIDITY CORP				1.C FE	699,127	124.0760	682,418	550,000	669,345		(13,769)			5.000	2.020	JD	2,292	27,500	10/09/2019	12/01/2029
463794-JR-9	IRVING TEX HOSP AUTH HOSP REV				2.B FE	463,472	111.8450	447,380	400,000	427,101		(9,277)			5.000	2.470	AO	4,222	20,000	11/15/2017	10/15/2024
463794-JT-5	IRVING TEX HOSP AUTH HOSP REV			1	2.B FE	666,803	117.6950	670,862	570,000	622,387		(11,370)			5.000	2.715	AO	6,017	28,500	11/15/2017	10/15/2026
469487-NN-8	JACKSONVILLE FLA SPL REV				1.D FE	1,722,903	103.6210	1,606,126	1,550,000	1,583,363		(43,720)			5.000	2.090	AO	19,375	77,500	09/07/2018	10/01/2022
469487-NP-3	JACKSONVILLE FLA SPL REV				1.D FE	792,960	108.2250	757,575	700,000	733,575		(18,626)			5.000	2.190	AO	8,750	35,000	09/07/2018	10/01/2023
469487-NQ-1	JACKSONVILLE FLA SPL REV				1.D FE	115,029	112.4490	112,449	100,000	107,126		(2,482)			5.000	2.310	AO	1,250	5,000	09/07/2018	10/01/2024
472628-QP-4	JEFFERSON CNTY ALA				1.D FE	1,238,504	103.3570	1,105,920	1,070,000	1,094,107		(33,684)			5.000	1.770	MS	15,753	53,500	07/14/2017	09/15/2022
472628-QR-0	JEFFERSON CNTY ALA				1.D FE	1,778,489	107.9350	1,635,215	1,515,000	1,591,589		(43,744)			5.000	1.970	MS	22,304	75,750	07/14/2017	09/15/2023
472628-QU-3	JEFFERSON CNTY ALA				1.D FE	2,169,357	119.7130	2,160,820	1,805,000	2,003,259		(39,224)			5.000	2.510	MS	26,574	90,250	07/14/2017	09/15/2026
476623-CN-1	JERSEY CITY N J MUN UTILS AUTH				1.D FE	445,000	100.2730	446,215	445,000	445,000					1.065	1.065	AO	1,001	4,739	06/19/2020	10/15/2022
476623-CP-6	JERSEY CITY N J MUN UTILS AUTH				1.D FE	405,000	100.2610	406,057	405,000	405,000					1.194	1.194	AO	1,021	4,836	06/19/2020	10/15/2023
476623-CQ-4	JERSEY CITY N J MUN UTILS AUTH				1.D FE	905,000	100.2050	906,855	905,000	905,000					1.364	1.364	AO	2,606	12,344	06/19/2020	10/15/2024
476623-CS-0	JERSEY CITY N J MUN UTILS AUTH				1.D FE	1,355,000	100.7250	1,364,824	1,355,000	1,355,000					1.782	1.782	AO	5,098	24,146	06/19/2020	10/15/2026
476623-CV-3	JERSEY CITY N J MUN UTILS AUTH				1.D FE	730,000	100.7560	735,519	730,000	730,000					2.184	2.184	AO	3,366	15,943	06/19/2020	10/15/2029
476623-CX-9	JERSEY CITY N J MUN UTILS AUTH				1.D FE	650,000	100.9610	656,247	650,000	650,000					2.354	2.354	AO	3,230	15,301	06/19/2020	10/15/2031
480780-JE-6	JORDAN VY WTR CONSERVANCY DIST				1.B FE	1,457,500	108.2250	1,352,813	1,250,000	1,315,473		(36,444)			5.000	1.940	AO	15,625	62,500	11/29/2017	10/01/2023
482085-EV-5	JURUPA CALIF PUB FING AUTH SPL			1	1.C FE	1,080,093	119.1490	1,090,213	915,000	1,057,569		(14,902)			4.000	2.483	MS	12,200	43,412	06/10/2020	09/01/2034
483233-QM-7	KALAMAZOO MICH HOSP FIN AUTH H				1.A	5,612	118.7210	5,936	5,000	5,582		(29)			5.000	2.192	MN	32	125	10/08/2021	05/15/2026
483233-QZ-8	KALAMAZOO MICH HOSP FIN AUTH H				1.F FE	107,906	110.6970	110,697	100,000	107,221		(685)			5.000	1.873	MN	639	2,500	10/08/2021	05/15/2024
483233-RA-2	KALAMAZOO MICH HOSP FIN AUTH H				1.F FE	606,423	114.7430	631,087	550,000	602,933		(3,490)			5.000	2.032	MN	3,514	13,750	10/08/2021	05/15/2025
483233-RB-0	KALAMAZOO MICH HOSP FIN AUTH H				1.F FE	583,600	118.4630	616,008	520,000	580,563		(3,038)			5.000	2.192	MN	3,322	13,000	10/08/2021	05/15/2026
485106-TD-0	KANSAS CITY MO				1.F FE	400,000	102.0860	408,344	400,000	400,000					2.490	2.490	AO	2,490	9,960	04/09/2020	04/01/2023
485106-TH-1	KANSAS CITY MO				1.F FE	350,000	106.5980	373,093	350,000	350,000					3.090	3.090	AO	2,704	10,815	04/09/2020	04/01/2027
485106-TJ-7	KANSAS CITY MO				1.F FE	245,000	107.4140	263,164	245,000	245,000					3.190	3.190	AO	1,954	7,816	04/09/2020	04/01/2028
485106-TK-4	KANSAS CITY MO				1.F FE	675,000	108.3200	731,160	675,000	675,000					3.290	3.290	AO	5,552	22,208	04/09/2020	04/01/2029
485106-TL-2	KANSAS CITY MO				1.F FE	400,000	109.3980	437,592	400,000	400,000					3.390	3.390	AO	3,390	13,560	04/09/2020	04/01/2030
485106-TZ-1	KANSAS CITY MO				1.F FE	660,204	105.7530	634,518	600,000	625,898		(20,381)			5.000	1.500	AO	7,500	30,000	04/09/2020	04/01/2023
485106-UA-4	KANSAS CITY MO				1.F FE	713,305	109.9820	692,887	630,000	678,157		(20,883)			5.000	1.530	AO	7,875	31,500	04/09/2020	04/01/2024
485106-UB-2	KANSAS CITY MO				1.F FE	772,351	114.0150	758,200	665,000	736,536		(21,284)			5.000	1.590	AO	8,313	33,250	04/09/2020	04/01/2025
485106-UE-6	KANSAS CITY MO				1.F FE	654,327	114.6700	647,886	565,000	633,489		(12,383)			4.000	1.589	AO	5,650	22,600	04/09/2020	04/01/2028
485106-UG-1	KANSAS CITY MO				1.F FE	251,898	122.1160	262,549	215,000	246,142		(3,426)			4.000	2.080	AO	2,150	8,600	04/09/2020	04/01/2030
48504N-AV-1	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	1,882,692	123.7200	1,917,660	1,550,000	1,803,864		(31,980)			5.000	2.490	MS	25,833	77,500	06/13/2019	03/01/2033
48504N-AW-9	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	2,419,720	123.5460	2,470,920	2,000,000	2,320,456		(40,286)			5.000	2.540	MS	33,333	100,000	06/13/2019	03/01/2034
48504N-AX-7	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	3,497,516	123.3440	3,576,976	2,900,000	3,356,413		(57,283)			5.000	2.580	MS	48,333	145,000	06/13/2019	03/01/2035
48504N-AY-5	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	3,642,818	123.0910	3,729,657	3,030,000	3,498,316		(58,680)			5.000	2.620	MS	50,500	151,500	06/13/2019	03/01/2036
48504N-AZ-2	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	5,992,300	122.8670	6,143,350	5,000,000	5,758,666		(94,903)			5.000	2.660	MS	83,333	250,000	06/13/2019	03/01/2037
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	2,986,725	122.6890	3,067,225	2,500,000	2,872,298		(46,494)			5.000	2.700	MS	41,667	125,000	06/13/2019	03/01/2038
48504N-BB-4	KANSAS CITY MO INDL DEV AUTH A			1	1.F FE	4,937,670	122.4920	5,052,795	4,125,000	4,750,501		(78,259)			5.000	2.661	MS	68,750	206,250	09/24/2019	03/01/2039
48507T-GT-4	KANSAS CITY MO SAN SWR SYS REV				1.C FE	251,505	100.0000	225,000	225,000	225,000		(7,012)			5.000	1.840	JJ	5,625	11,250	02/01/2018	01/01/2022
48507T-GU-1	KANSAS CITY MO SAN SWR SYS REV				1.C FE	228,262	104.8030	209,606	200,000	206,011		(5,896)			5.000	1.950	JJ	5,000	10,000	02/01/2018	01/01/2023
48507T-GV-9	KANSAS CITY MO SAN SWR SYS REV				1.C FE	464,084	109.1910	436,764	400,000	422,682		(10,992)			5.000	2.090	JJ	10,000	20,000	02/01/2018	01/01/2024
485429-ZX-5	KANSAS ST DEV FIN AUTH REV				1.E FE	1,356,192	101.1710	1,143,232	1,130,000	1,137,823		(30,953)			5.000	2.200	AO	14,125	56,500	05/21/2014	04/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
490728-A7-7	KENT ST UNIV OHIO				1.E FE	1,630,000	101.8250	1,659,748	1,630,000	1,630,000					1.960	1.960	MN	5,325	31,948	01/16/2020	05/01/2024
490728-A9-3	KENT ST UNIV OHIO				1.E FE	2,000,000	102.5600	2,051,200	2,000,000	2,000,000					2.221	2.221	MN	7,403	44,420	01/16/2020	05/01/2026
490728-B2-7	KENT ST UNIV OHIO				1.E FE	1,500,000	102.7090	1,540,635	1,500,000	1,500,000					2.321	2.321	MN	5,803	34,815	01/16/2020	05/01/2027
490728-B3-5	KENT ST UNIV OHIO				1.E FE	1,500,000	102.9420	1,544,130	1,500,000	1,500,000					2.447	2.447	MN	6,118	36,705	01/16/2020	05/01/2028
490728-B4-3	KENT ST UNIV OHIO				1.E FE	1,825,000	102.7400	1,875,005	1,825,000	1,825,000					2.497	2.497	MN	7,595	45,570	01/16/2020	05/01/2029
490728-B5-0	KENT ST UNIV OHIO				1.E FE	1,500,000	102.9920	1,544,880	1,500,000	1,500,000					2.597	2.597	MN	6,493	38,955	01/16/2020	05/01/2030
490728-C2-6	KENT ST UNIV OHIO			1	1.E FE	1,770,000	102.3170	1,811,011	1,770,000	1,770,000					2.997	2.997	MN	8,841	53,047	01/16/2020	05/01/2035
490728-B6-8	KENT ST UNIV OHIO UNIV REVS			1	1.E FE	1,200,000	103.0140	1,236,168	1,200,000	1,200,000					2.697	2.697	MN	5,394	32,364	01/16/2020	05/01/2031
49120A-AJ-8	KENTUCKY BD DEV CORP EDL FACS REV			2	1.G FE	819,650	126.2810	820,827	650,000	804,520		(15,130)			5.000	2.102	MS	10,833	17,424	02/05/2021	03/01/2031
49120A-AL-3	KENTUCKY BD DEV CORP EDL FACS REV			2	1.G FE	207,212	116.6760	210,017	180,000	204,816		(2,397)			4.000	2.535	MS	2,400	3,860	02/05/2021	03/01/2033
49120A-AM-1	KENTUCKY BD DEV CORP EDL FACS REV			2	1.G FE	263,993	107.7560	269,390	250,000	262,768		(1,224)			3.000	2.494	MS	2,500	4,021	02/05/2021	03/01/2034
49120A-AN-9	KENTUCKY BD DEV CORP EDL FACS REV			2	1.G FE	210,526	107.5490	215,098	200,000	209,607		(919)			3.000	2.552	MS	2,000	3,217	02/05/2021	03/01/2035
49120A-AP-4	KENTUCKY BD DEV CORP EDL FACS REV			2	1.G FE	301,565	115.9970	307,392	265,000	298,364		(3,201)			4.000	2.864	MS	3,533	5,683	02/05/2021	03/01/2036
491449-AY-0	KENTUCKY ST CTFS PARTN				1.E FE	537,000	104.4910	522,455	500,000	509,702		(7,324)			4.000	2.460	AO	4,222	20,000	02/14/2018	04/15/2023
491449-BA-1	KENTUCKY ST CTFS PARTN				1.E FE	1,076,540	110.5110	1,105,110	1,000,000	1,037,115		(10,629)			4.000	2.810	AO	8,444	40,000	02/14/2018	04/15/2025
49151F-C8-1	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	2,456,940	124.8450	2,496,900	2,000,000	2,354,851		(47,645)			5.000	2.190	MN	16,667	100,000	10/09/2019	11/01/2033
49151F-C9-9	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	504,882	117.8270	530,222	450,000	492,745		(5,674)			4.000	2.480	MN	3,000	18,000	10/09/2019	11/01/2034
49151F-D3-1	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,003,617	117.6790	1,059,111	900,000	980,766		(10,687)			4.000	2.560	MN	6,000	36,000	10/09/2019	11/01/2036
49151F-D5-6	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	720,421	117.3010	762,457	650,000	704,934		(7,246)			4.000	2.640	MN	4,333	26,000	10/09/2019	11/01/2038
49151F-H7-8	KENTUCKY ST PPTY & BLDGS COMMN				1.E FE	210,000	106.5560	223,768	210,000	210,000					3.023	3.023	MN	1,058	6,348	05/20/2020	11/01/2029
49151F-J2-7	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,645,000	108.3230	1,781,913	1,645,000	1,645,000					3.293	3.293	MN	9,028	54,170	05/20/2020	11/01/2032
49151F-J3-5	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,255,000	108.7590	1,364,925	1,255,000	1,255,000					3.393	3.393	MN	7,097	42,582	05/20/2020	11/01/2033
49151F-J4-3	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,765,000	108.9610	1,923,162	1,765,000	1,765,000					3.493	3.493	MN	10,275	61,651	05/20/2020	11/01/2034
49151F-J5-0	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,825,000	108.8870	1,987,188	1,825,000	1,825,000					3.543	3.543	MN	10,777	64,660	05/20/2020	11/01/2035
49151F-J6-8	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,800,000	110.6900	1,992,420	1,800,000	1,800,000					4.056	4.056	MN	12,168	73,008	05/20/2020	11/01/2039
49151F-NF-3	KENTUCKY ST PPTY & BLDGS COMMN				1.E FE	4,460,840	103.9040	4,156,160	4,000,000	4,085,548		(100,527)			5.000	2.391	MN	33,333	200,000	02/16/2018	11/01/2022
49151F-ZB-9	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,941,621	123.4600	2,098,820	1,700,000	1,863,899		(22,916)			5.000	3.300	MN	14,167	85,000	06/06/2018	05/01/2031
49151F-ZC-7	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	2,278,840	123.3380	2,466,760	2,000,000	2,189,236		(26,429)			5.000	3.330	MN	16,667	100,000	06/06/2018	05/01/2032
49151F-ZG-8	KENTUCKY ST PPTY & BLDGS COMMN			1	1.E FE	1,115,350	122.8350	1,228,350	1,000,000	1,078,616		(10,870)			5.000	3.600	MN	8,333	50,000	06/06/2018	05/01/2035
49151F-ZQ-6	KENTUCKY ST PPTY & BLDGS COMMN				1.E FE	467,411	101.9570	433,317	425,000	429,656		(11,002)			5.000	2.340	JD	1,771	21,250	06/06/2018	06/01/2022
49151F-ZR-4	KENTUCKY ST PPTY & BLDGS COMMN				1.E FE	1,116,200	106.5670	1,065,670	1,000,000	1,034,714		(23,789)			5.000	2.490	JD	4,167	50,000	06/06/2018	06/01/2023
49151F-ZS-2	KENTUCKY ST PPTY & BLDGS COMMN				1.E FE	1,492,997	110.9900	1,470,618	1,325,000	1,396,448		(28,252)			5.000	2.680	JD	5,521	66,250	06/06/2018	06/01/2024
49151F-NG-1	KENTUCKY ST PROPERTY & BLDGS COMMI				1.E FE	33,051,983	108.3290	31,794,562	29,350,000	30,614,459		(665,351)			5.000	2.578	MN	244,583	1,467,500	03/22/2018	11/01/2023
613520-MV-4	KETTERING HEALTH NETWORK			1	1.F FE	706,172	131.2250	688,931	525,000	690,911		(15,262)			5.000	1.439	FA	10,938	12,469	01/21/2021	08/01/2031
613520-MW-2	KETTERING HEALTH NETWORK			1	1.F FE	367,771	130.6910	359,400	275,000	359,982		(7,790)			5.000	1.743	FA	5,729	6,531	01/21/2021	08/01/2032
613520-MX-0	KETTERING HEALTH NETWORK			1	1.F FE	332,418	130.2570	325,643	250,000	325,520		(6,898)			5.000	2.001	FA	5,208	5,938	01/21/2021	08/01/2033
613520-MZ-5	KETTERING HEALTH NETWORK			1	1.F FE	722,365	129.3990	711,695	550,000	708,038		(14,327)			5.000	2.421	FA	11,458	13,063	01/21/2021	08/01/2035
613520-NC-5	KETTERING HEALTH NETWORK			1	1.F FE	1,232,473	128.6240	1,221,928	950,000	1,209,157		(23,316)			5.000	2.831	FA	19,792	22,563	01/21/2021	08/01/2038
613520-ND-3	KETTERING HEALTH NETWORK			1	1.F FE	969,818	128.3700	962,775	750,000	951,707		(18,111)			5.000	2.934	FA	15,625	17,813	01/21/2021	08/01/2039
613520-NF-8	KETTERING HEALTH NETWORK			1	1.F FE	828,807	117.9160	825,412	700,000	818,283		(10,524)			4.000	2.812	FA	11,667	13,300	01/21/2021	08/01/2041
613520-NH-4	KETTERING HEALTH NETWORK			1	1.F FE	842,008	116.1660	842,204	725,000	832,549		(9,459)			4.000	3.163	FA	12,083		01/21/2021	08/01/2051
493230-NQ-5	KEY WEST FLA UTIL BRD ELEC REV			1	1.E FE	1,590,946	125.3760	1,623,619	1,295,000	1,518,598		(30,373)			5.000	2.230	AO	16,188	64,750	07/10/2019	10/01/2033
493230-NR-3	KEY WEST FLA UTIL BRD ELEC REV			1	1.E FE	1,132,089	125.0310	1,156,537	925,000	1,081,551		(21,224)			5.000	2.280	AO	11,563	46,250	07/10/2019	10/01/2034
495731-AU-5	KINGMAN ARIZ EXCISE TAX REV				1.C FE	350,000	98.2430	343,851	350,000	350,000					0.946	0.946	JJ	1,656		06/03/2021	07/15/2025
495731-AV-3	KINGMAN ARIZ EXCISE TAX REV				1.C FE	550,000	97.9690	538,830	550,000	550,000					1.146	1.146	JJ	3,152		06/03/2021	07/15/2026
495731-AW-1	KINGMAN ARIZ EXCISE TAX REV				1.C FE	525,000	98.4250	516,731	525,000	525,000					1.457	1.457	JJ	3,825		06/03/2021	07/15/2027
495731-AX-9	KINGMAN ARIZ EXCISE TAX REV				1.C FE	425,000	98.5400	418,795	425,000	425,000					1.657	1.657	JJ	3,521		06/03/2021	07/15/2028
495731-AY-7	KINGMAN ARIZ EXCISE TAX REV				1.C FE	500,000	99.4450	497,225	500,000	500,000					1.890	1.890	JJ	4,725		06/03/2021	07/15/2029
495731-AZ-4	KINGMAN ARIZ EXCISE TAX REV				1.C FE	865,000	100.3480	868,010	865,000	865,000					2.070	2.070	JJ	8,953		06/03/2021	07/15/2030
495731-BA-8	KINGMAN ARIZ EXCISE TAX REV				1.C FE	550,000	100.4310	552,371	550,000	550,000					2.140	2.140	JJ	5,885		06/03/2021	07/15/2031
495731-BB-6	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	101.2880	1,012,880	1,000,000	1,000,000					2.290	2.290	JJ	11,450		06/03/2021	07/15/2032
495731-BC-4	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	101.6240	1,016,240	1,000,000	1,000,000					2.390	2.390	JJ	11,950		06/03/2021	07/15/2033
495731-BD-2	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	101.7980	1,017,980	1,000,000	1,000,000					2.490	2.490	JJ	12,450		06/03/2021	07/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
495731-BE-0	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	101.9170	1,019,170	1,000,000	1,000,000					2.590	2.590	JJ	12,950		06/03/2021	07/15/2035
495731-BF-7	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	650,000	102.1710	664,112	650,000	650,000					2.690	2.690	JJ	8,743		06/03/2021	07/15/2036
495731-BG-5	KINGMAN ARIZ EXCISE TAX REV			1	1.C FE	1,000,000	102.2370	1,022,370	1,000,000	1,000,000					2.790	2.790	JJ	13,950		06/03/2021	07/15/2037
498622-JZ-3	KLICKITAT CNTY WASH PUB UTIL DIST				1.F FE	467,693	126.1110	472,916	375,000	447,596		(9,698)			5.000	1.990	JD	1,563	18,750	10/31/2019	12/01/2028
498622-KA-6	KLICKITAT CNTY WASH PUB UTIL DIST				1.F FE	820,729	129.2040	839,826	650,000	787,871		(15,864)			5.000	2.080	JD	2,708	32,500	10/31/2019	12/01/2029
498622-KB-4	KLICKITAT CNTY WASH PUB UTIL DIST			1	1.F FE	645,511	128.5530	662,048	515,000	620,485		(12,088)			5.000	2.170	JD	2,146	25,750	10/31/2019	12/01/2030
498622-KS-7	KLICKITAT CNTY WASH PUB UTIL DIST			1	1.F FE	340,000	105.2330	357,792	340,000	340,000					3.003	3.003	JD	851	10,210	10/31/2019	12/01/2031
506498-YX-6	LAFAYETTE LA UTILS REV				1.E FE	142,998	119.9570	137,951	115,000	130,590		(3,039)			5.000	2.040	MN	958	5,750	09/08/2017	11/01/2026
511350-AN-0	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	2,389,600	122.0010	2,440,020	2,000,000	2,349,382		(36,500)			4.000	2.247	AO	20,000	68,222	10/30/2020	10/01/2033
511350-AP-5	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	1,244,145	121.7540	1,278,417	1,050,000	1,224,193		(18,108)			4.000	2.421	AO	10,500	35,817	10/30/2020	10/01/2034
511350-AR-1	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	1,415,978	121.3590	1,468,444	1,210,000	1,394,952		(19,085)			4.000	2.675	AO	12,100	41,274	10/30/2020	10/01/2036
511350-AS-9	LAKE WORTH BEACH FLA COMB UTIL			1	1.F FE	344,073	120.9060	356,673	295,000	339,073		(4,539)			4.000	2.759	AO	2,950	10,063	10/30/2020	10/01/2037
51166F-EN-5	LAKELAND FLA ENERGY SYS REV				1.C FE	577,507	103.5990	538,715	520,000	531,114		(14,562)			5.000	2.110	AO	6,500	26,000	09/13/2018	10/01/2022
51166F-EP-0	LAKELAND FLA ENERGY SYS REV				1.C FE	452,660	108.2250	432,900	400,000	419,046		(10,563)			5.000	2.210	AO	5,000	20,000	09/13/2018	10/01/2023
51166F-EQ-8	LAKELAND FLA ENERGY SYS REV				1.C FE	819,340	112.5070	804,425	715,000	764,566		(17,244)			5.000	2.380	AO	8,938	35,750	09/13/2018	10/01/2024
516391-BW-8	LANSING MICH BRD WTR & LT UTIL				1.D FE	346,161	102.3600	307,080	300,000	304,500		(8,869)			5.000	1.970	JJ	7,500	15,000	01/12/2017	07/01/2022
516706-CY-2	LARAMIE CNTY WYO HOSP REV				1.F FE	487,774	113.5190	471,104	415,000	475,263		(12,511)			4.000	0.600	MN	2,767	12,404	01/15/2021	05/01/2026
516706-DA-3	LARAMIE CNTY WYO HOSP REV				1.F FE	533,764	117.3430	516,309	440,000	522,292		(11,472)			4.000	0.950	MN	2,933	13,151	01/15/2021	05/01/2028
516706-DC-9	LARAMIE CNTY WYO HOSP REV				1.F FE	619,220	120.1690	600,845	500,000	608,045		(11,175)			4.000	1.260	MN	3,333	14,944	01/15/2021	05/01/2030
516706-DE-5	LARAMIE CNTY WYO HOSP REV			1	1.F FE	679,553	121.2710	666,991	550,000	668,793		(10,760)			4.000	1.691	MN	3,667	16,439	01/15/2021	05/01/2032
516706-DG-0	LARAMIE CNTY WYO HOSP REV			1	1.F FE	608,245	120.7990	603,995	500,000	599,332		(8,913)			4.000	2.117	MN	3,333	14,944	01/15/2021	05/01/2034
516706-DJ-4	LARAMIE CNTY WYO HOSP REV			1	1.F FE	482,832	120.2720	481,088	400,000	476,040		(6,792)			4.000	2.373	MN	2,667	11,956	01/15/2021	05/01/2036
516706-DL-9	LARAMIE CNTY WYO HOSP REV			1	1.F FE	269,728	119.7660	269,474	225,000	266,074		(3,653)			4.000	2.566	MN	1,500	6,725	01/15/2021	05/01/2038
516706-DQ-8	LARAMIE CNTY WYO HOSP REV			1	1.F FE	1,376,518	106.3710	1,382,823	1,300,000	1,370,413		(6,105)			3.000	2.617	MN	6,500	29,142	01/15/2021	05/01/2042
52480G-DS-0	LEHIGH VALLEY HEALTH NETWORK			1	1.F FE	1,755,408	116.5830	1,865,328	1,600,000	1,724,545		(14,703)			4.000	2.840	JJ	32,000	64,000	10/30/2019	07/01/2038
52480G-DT-8	LEHIGH VALLEY HEALTH NETWORK			1	1.F FE	2,139,708	116.3830	2,275,288	1,955,000	2,103,069		(17,458)			4.000	2.870	JJ	39,100	78,200	10/30/2019	07/01/2039
529050-EJ-1	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	756,826	108.2720	709,182	655,000	688,247		(17,596)			5.000	2.160	MN	5,458	32,750	12/06/2017	11/01/2023
529050-EK-8	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	585,185	112.3820	561,910	500,000	536,813		(12,437)			5.000	2.300	MN	4,167	25,000	12/06/2017	11/01/2024
529050-EL-6	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	555,921	116.1670	545,985	470,000	513,946		(10,812)			5.000	2.430	MN	3,917	23,500	12/06/2017	11/01/2025
529050-EM-4	LEXINGTON CNTY S C HEALTH SVCS				1.F FE	167,038	119.5900	167,426	140,000	155,501		(2,977)			5.000	2.550	MN	1,167	7,000	12/06/2017	11/01/2026
529050-EP-7	LEXINGTON CNTY S C HEALTH SVCS			1	1.F FE	161,325	122.3220	165,135	135,000	151,418		(2,563)			5.000	2.730	MN	1,125	6,750	12/06/2017	11/01/2028
529616-DJ-0	LEXINGTON S C WTRWKS & SWR SYS				1.D FE	215,070	122.4850	214,349	175,000	199,028		(4,121)			5.000	2.290	JD	729	8,750	12/14/2017	06/01/2027
534272-K4-0	LINCOLN NEB ELEC SYS REV			1	1.C FE	1,565,291	120.2600	1,563,380	1,300,000	1,563,908		(1,383)			5.000	0.963	MS	21,667		12/21/2021	09/01/2033
53706R-AE-6	LITTLE CO MARY HOSP IN				1.G FE	340,000	100.3210	341,092	340,000	340,000					1.973	1.973	MN	1,118	3,820	03/17/2021	11/01/2025
53706R-AF-3	LITTLE CO MARY HOSP IN				1.G FE	455,000	100.1710	455,779	455,000	455,000					2.132	2.132	MN	1,617	5,501	03/17/2021	11/01/2026
53706R-AG-1	LITTLE CO MARY HOSP IN				1.G FE	1,545,000	100.0040	1,545,062	1,545,000	1,545,000					2.473	2.473	MN	6,368	21,757	03/17/2021	11/01/2027
53706R-AH-9	LITTLE CO MARY HOSP IN				1.G FE	1,450,000	100.8360	1,462,118	1,450,000	1,450,000					2.623	2.623	MN	6,339	21,658	03/17/2021	11/01/2028
53706R-AJ-5	LITTLE CO MARY HOSP IN				1.G FE	1,000,000	101.7490	1,017,492	1,000,000	1,000,000					2.821	2.821	MN	4,702	16,064	03/17/2021	11/01/2029
53706R-AK-2	LITTLE CO MARY HOSP IN				1.G FE	1,675,000	102.2900	1,713,354	1,675,000	1,675,000					2.921	2.921	MN	8,154	27,861	03/17/2021	11/01/2030
53706R-AL-0	LITTLE CO MARY HOSP IN				1.G FE	1,725,000	102.8620	1,774,375	1,725,000	1,725,000					3.021	3.021	MN	8,685	29,675	03/17/2021	11/01/2031
537363-FY-4	LITTLE ROCK ARK CAP IMPT REV				1.D FE	212,310	101.9960	203,992	200,000	201,958		(2,574)			3.000	1.680	AO	1,500	6,000	10/13/2017	10/01/2022
537532-FM-0	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	122,256	122.6450	122,645	100,000	119,776		(2,047)			4.000	2.057	JD	333	4,522	09/30/2020	12/01/2033
537532-FN-8	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	347,241	122.3820	348,789	285,000	340,318		(5,714)			4.000	2.194	JD	950	12,888	09/30/2020	12/01/2034
537532-FQ-1	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	241,398	122.0230	244,046	200,000	236,816		(3,782)			4.000	2.440	JD	667	9,044	09/30/2020	12/01/2036
537532-FR-9	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	204,315	121.7460	206,968	170,000	200,526		(3,128)			4.000	2.539	JD	567	7,688	09/30/2020	12/01/2037
537532-FS-7	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	275,485	121.5280	279,514	230,000	270,472		(4,138)			4.000	2.622	JD	767	10,401	09/30/2020	12/01/2038
537532-FU-2	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	452,443	121.0810	460,108	380,000	444,484		(6,571)			4.000	2.759	JD	1,267	17,184	09/30/2020	12/01/2040
537532-FV-0	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	704,124	119.2780	715,668	600,000	692,773		(9,372)			4.000	3.011	JD	2,000	14,522	09/30/2020	12/01/2045
537532-FW-8	LITTLE THOMPSON WTR DIST COLO			1	1.D FE	1,248,774	118.5070	1,273,950	1,075,000	1,229,935		(15,558)			4.000	3.164	JD	3,583	48,614	09/30/2020	12/01/2050
53833P-AQ-9	LIVERMORE VY CALIF WTR FING AU			1	1.B FE	189,427	121.9170	195,067	160,000	178,429		(3,065)			5.000	2.229	JJ	4,000	8,000	03/29/2018	07/01/2032
53833P-AR-7	LIVERMORE VY CALIF WTR FING AU			1	1.B FE	412,811	121.7980	426,293	350,000	389,370		(6,538)			5.000	2.780	JJ	8,750	17,500	03/29/2018	07/01/2033
53833P-AS-5	LIVERMORE VY CALIF WTR FING AU			1	1.B FE	987,465	115.5540	1,068,875	925,000	964,401		(6,464)			4.000	3.150	JJ	18,500	37,000	03/29/2018	07/01/2034
53833P-AT-3	LIVERMORE VY CALIF WTR FING AU			1	1.B FE	117,058	121.6780	121,678	100,000	110,710		(1,773)			5.000	2.880	JJ	2,500	5,000	03/29/2018	07/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
541372-BK-3	LOGANVILLE GA WTR & SWR REV				1.D FE	141,865	106.6400	133,300	125,000	130,032		(3,464)			5.000	2.100	JD	521	6,250	06/08/2018	06/01/2023
542691-DP-2	LONG IS PWR AUTH N Y ELEC SYS			1	1.F FE	3,200,000	100.0760	3,202,432	3,200,000	3,200,000					0.764	0.764	MS	8,149	25,195	08/06/2020	03/01/2023
543573-DP-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS				1.C FE	875,000	101.2600	886,025	875,000	875,000					1.593	1.593	JD	1,162	13,939	01/31/2020	12/01/2023
543573-DS-5	LORAIN CNTY OHIO CMNTY COLLEGE DIS				1.C FE	500,000	102.2240	511,120	500,000	500,000					1.950	1.950	JD	813	9,750	01/31/2020	12/01/2026
543573-DU-0	LORAIN CNTY OHIO CMNTY COLLEGE DIS				1.C FE	1,670,000	102.9700	1,719,599	1,670,000	1,670,000					2.158	2.158	JD	3,003	36,039	01/31/2020	12/01/2028
543573-DW-6	LORAIN CNTY OHIO CMNTY COLLEGE DIS				1.C FE	1,175,000	104.2490	1,224,926	1,175,000	1,175,000					2.248	2.248	JD	2,201	26,414	01/31/2020	12/01/2030
543573-DX-4	LORAIN CNTY OHIO CMNTY COLLEGE DIS			1	1.C FE	253,484	104.6950	272,207	260,000	254,342		495			2.338	2.588	JD	507	6,079	03/27/2020	12/01/2031
543573-DZ-9	LORAIN CNTY OHIO CMNTY COLLEGE DIS			1	1.C FE	700,000	104.7530	733,271	700,000	700,000					2.538	2.538	JD	1,481	17,766	01/31/2020	12/01/2033
543573-EB-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS			1	1.C FE	730,000	104.5790	763,427	730,000	730,000					2.638	2.638	JD	1,605	19,257	01/31/2020	12/01/2035
544435-3X-6	LOS ANGELES CALIF DEPT ARPTS A				1.C FE	1,444,751	106.3670	1,334,906	1,255,000	1,300,037		(31,948)			5.000	2.327	MN	8,018	62,750	10/24/2018	05/15/2023
544445-BM-0	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	484,487	106.3390	446,624	420,000	434,820		(10,506)			5.000	2.370	MN	2,683	21,000	01/06/2017	05/15/2023
544445-CK-3	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	1,202,090	114.3820	1,143,820	1,000,000	1,091,523		(25,888)			5.000	2.170	MN	6,389	50,000	07/13/2017	05/15/2025
544445-CL-1	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	605,235	117.9430	589,715	500,000	554,958		(11,805)			5.000	2.340	MN	3,194	25,000	07/13/2017	05/15/2026
544445-FA-2	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	16,811,141	123.4550	17,721,965	14,355,000	15,990,967		(229,564)			5.000	3.020	MN	91,713	717,750	03/22/2018	05/15/2030
544445-FB-0	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	5,831,850	123.0350	6,151,750	5,000,000	5,554,537		(77,670)			5.000	3.070	MN	31,944	250,000	03/22/2018	05/15/2031
544445-FC-8	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	8,726,550	122.9180	9,218,850	7,500,000	8,318,067		(114,453)			5.000	3.100	MN	47,917	375,000	03/22/2018	05/15/2032
544445-FE-4	LOS ANGELES CALIF DEPT ARPTS R			1	1.C FE	6,941,760	122.9930	7,379,580	6,000,000	6,628,859		(87,752)			5.000	3.170	MN	38,333	300,000	03/22/2018	05/15/2034
544445-FK-0	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	5,644,900	106.3390	5,316,950	5,000,000	5,192,258		(136,662)			5.000	2.141	MN	31,944	250,000	07/13/2018	05/15/2023
544445-FL-8	LOS ANGELES CALIF DEPT ARPTS R				1.D FE	5,734,050	110.3720	5,518,600	5,000,000	5,313,401		(127,195)			5.000	2.270	MN	31,944	250,000	07/13/2018	05/15/2024
544445-FT-1	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	3,500,760	122.0490	3,661,470	3,000,000	3,332,691		(51,212)			5.000	2.930	MN	19,167	150,000	07/13/2018	05/15/2031
544445-FU-8	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	5,638,174	121.8140	5,907,979	4,850,000	5,374,047		(80,528)			5.000	2.980	MN	30,986	242,500	07/13/2018	05/15/2032
544445-FV-6	LOS ANGELES CALIF DEPT ARPTS R			1	1.D FE	5,794,950	121.6570	6,082,850	5,000,000	5,528,881		(81,158)			5.000	3.020	MN	31,944	250,000	07/13/2018	05/15/2033
544495-4L-5	LOS ANGELES CALIF DEPT WTR & P			1	1.D FE	178,416	123.7550	185,633	150,000	168,459		(2,792)			5.000	2.760	JJ	3,750	7,500	03/28/2018	07/01/2032
544495-4N-1	LOS ANGELES CALIF DEPT WTR & P			1	1.D FE	1,180,110	123.4310	1,234,310	1,000,000	1,117,199		(17,664)			5.000	2.860	JJ	25,000	50,000	03/28/2018	07/01/2034
544495-4P-6	LOS ANGELES CALIF DEPT WTR & P			1	1.D FE	1,294,040	123.2840	1,356,124	1,100,000	1,226,348		(19,016)			5.000	2.900	JJ	27,500	55,000	03/28/2018	07/01/2035
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST			1	5.A Z	187,260	45.0000	2,074,500	4,610,000						7.875	7.875	MS			08/22/2014	09/01/2039
54628C-HR-6	LOUISIANA LOC GOVT ENVIRONMENT			1	1.F FE	876,173	117.5640	975,781	830,000	864,293		(4,226)			4.000	3.340	FA	13,833	33,200	01/16/2019	08/01/2031
54628C-HS-4	LOUISIANA LOC GOVT ENVIRONMENT			1	1.F FE	1,191,585	117.6850	1,341,609	1,140,000	1,178,372		(4,705)			4.000	3.460	FA	19,000	45,600	01/16/2019	08/01/2032
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENT			1	1.F FE	213,221	116.7770	239,393	205,000	211,120		(749)			4.000	3.520	FA	3,417	8,200	01/16/2019	08/01/2033
546540-RH-0	LOUISIANA ST UNIV & AGRIC & ME			1	1.E FE	3,073,181	104.0670	3,043,960	2,925,000	3,072,727		(453)			2.776	2.046	JJ	40,599		12/22/2021	07/01/2030
546540-RV-9	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	500,000	100.0010	500,005	500,000	500,000					0.000	0.757	JJ			12/02/2021	07/01/2023
546540-RW-7	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	1,650,000	100.0020	1,650,033	1,650,000	1,650,000					0.000	1.074	JJ			12/02/2021	07/01/2024
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHAN				1.E FE	3,750,000	100.0120	3,750,450	3,750,000	3,750,000					0.000	1.315	JJ			12/02/2021	07/01/2025
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY				1.D FE	466,621	108.3230	427,876	395,000	417,924		(9,424)			4.000	1.500	MN	2,019	15,800	08/11/2016	05/15/2024
546589-ZY-1	LOUISVILLE & JEFFERSON CNTY KY				1.D FE	482,872	101.7720	407,088	400,000	405,578		(14,873)			5.000	1.230	MN	2,556	20,000	08/11/2016	05/15/2022
54811B-TU-5	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	2,243,646	125.3790	2,256,822	1,800,000	2,149,338		(43,305)			5.000	2.140	MN	11,500	90,000	10/03/2019	05/15/2037
54811B-TV-3	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	1,865,295	124.9550	1,874,325	1,500,000	1,787,731		(35,623)			5.000	2.170	MN	9,583	75,000	10/03/2019	05/15/2038
54811B-TW-1	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	1,735,468	124.7490	1,746,486	1,400,000	1,664,345		(32,672)			5.000	2.210	MN	8,944	70,000	10/03/2019	05/15/2039
54811B-TY-7	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	2,467,580	124.3410	2,486,820	2,000,000	2,368,674		(45,451)			5.000	2.270	MN	12,778	100,000	10/03/2019	05/15/2041
54811B-TZ-4	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	1,655,195	123.6810	1,669,694	1,350,000	1,590,833		(29,590)			5.000	2.350	MN	8,625	67,500	10/03/2019	05/15/2044
54811B-UA-7	LOWER CO RIVER AUTH TX TRAN SVC CO			1	1.F FE	934,082	111.8580	950,793	850,000	914,271		(9,127)			4.000	2.700	MN	4,344	28,000	10/03/2019	05/15/2049
54811B-RG-8	LOWER COLO RIV AUTH TEX TRANSM				1.F FE	1,221,440	101.7680	1,119,448	1,100,000	1,111,996		(31,823)			5.000	2.040	MN	7,028	55,000	06/07/2018	05/15/2022
54811B-RH-6	LOWER COLO RIV AUTH TEX TRANSM				1.F FE	1,471,405	106.4530	1,383,889	1,300,000	1,349,812		(35,403)			5.000	2.150	MN	8,306	65,000	06/07/2018	05/15/2023
54811B-RJ-2	LOWER COLO RIV AUTH TEX TRANSM				1.F FE	2,291,540	110.5970	2,211,940	2,000,000	2,122,032		(49,470)			5.000	2.340	MN	12,778	100,000	06/07/2018	05/15/2024
54811B-RQ-6	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	4,373,733	110.2470	4,283,096	3,885,000	4,090,741		(82,933)			5.000	2.680	MN	24,821	194,250	06/07/2018	05/15/2030
54811B-RR-4	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	2,033,499	110.2220	1,995,018	1,810,000	1,904,149		(37,926)			5.000	2.720	MN	11,564	90,500	06/07/2018	05/15/2031
54811B-RS-2	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	4,673,240	123.4690	4,938,760	4,000,000	4,455,864		(63,968)			5.000	3.020	MN	25,556	200,000	06/07/2018	05/15/2032
54811B-RT-0	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	4,945,555	123.2980	5,240,165	4,250,000	4,721,349		(66,018)			5.000	3.070	MN	27,153	212,500	06/07/2018	05/15/2033
54811B-SV-4	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	2,655,608	125.6150	2,826,338	2,250,000	2,556,723		(36,770)			5.000	2.930	MN	14,375	112,500	03/15/2019	05/15/2036
54811B-SX-0	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	1,144,090	119.0010	1,190,010	1,000,000	1,099,045		(16,758)			5.000	2.990	MN	6,389	50,000	03/15/2019	05/15/2038
54811B-SY-8	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	1,140,990	118.7960	1,187,960	1,000,000	1,096,963		(16,385)			5.000	3.030	MN	6,389	50,000	03/15/2019	05/15/2039
54811B-TA-9	LOWER COLO RIV AUTH TEX TRANSM			1	1.F FE	1,132,886	117.8000	1,178,000	1,000,000	1,091,621		(15,436)			5.000	3.133	MN	6,389	50,000	05/15/2019	05/15/2044
574218-6A-6	LOYOLA UNIVERSITY MARYLAND				1.F FE	1,800,000	105.9920	1,907,856	1,800,000	1,800,000					2.800	2.800	AO	12,600	50,400	12/11/2019	10/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
574218-6B-4	LOYOLA UNIVERSITY MARYLAND				1.F FE	1,361,350	106.8310	1,458,243	1,365,000	1,361,938		347			2.850	2.882	AO	9,726	38,903	04/09/2020	10/01/2029
574218-6C-2	LOYOLA UNIVERSITY MARYLAND			1	1.F FE	2,000,000	107.4530	2,149,060	2,000,000	2,000,000					2.970	2.970	AO	14,850	59,400	12/11/2019	10/01/2030
574218-6E-8	LOYOLA UNIVERSITY MARYLAND			1	1.F FE	1,455,000	108.5350	1,579,184	1,455,000	1,455,000					3.170	3.170	AO	11,531	46,124	12/11/2019	10/01/2032
574218-6F-5	LOYOLA UNIVERSITY MARYLAND			1	1.F FE	1,505,000	108.7890	1,637,274	1,505,000	1,505,000					3.250	3.250	AO	12,228	48,913	12/11/2019	10/01/2033
574218-6G-3	LOYOLA UNIVERSITY MARYLAND			1	1.F FE	1,310,000	109.0500	1,428,555	1,310,000	1,310,000					3.350	3.350	AO	10,971	43,885	12/11/2019	10/01/2034
574218-6H-1	LOYOLA UNIVERSITY MARYLAND			1	1.F FE	2,215,000	109.3500	2,422,103	2,215,000	2,215,000					3.650	3.650	AO	20,212	62,598	12/11/2019	10/01/2039
549203-UX-3	LUBBOCK TEX ELEC LT & PWR SYS				1.E FE	288,610	101.3480	253,370	250,000	252,487		(8,538)			5.000	1.530	AO	2,639	12,500	08/02/2017	04/15/2022
549203-UY-1	LUBBOCK TEX ELEC LT & PWR SYS				1.E FE	253,046	106.0320	227,969	215,000	224,031		(6,876)			5.000	1.690	AO	2,269	10,750	08/02/2017	04/15/2023
549203-UZ-8	LUBBOCK TEX ELEC LT & PWR SYS				1.E FE	334,578	110.4590	309,285	280,000	299,606		(8,311)			5.000	1.860	AO	2,956	14,000	08/02/2017	04/15/2024
549203-VA-2	LUBBOCK TEX ELEC LT & PWR SYS				1.E FE	356,384	114.5880	338,035	295,000	322,633		(8,044)			5.000	2.040	AO	3,114	14,750	08/02/2017	04/15/2025
549233-CC-6	LUBBOCK TEX WTR & WASTEWATER S			1	1.D FE	3,237,270	104.2500	1,042,500	1,000,000	1,069,840		(9,250)			2.467	1.432	FA	9,320	49,340	01/01/2021	02/15/2030
556589-HW-2	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	305,422	119.9820	311,953	260,000	298,098		(4,402)			4.000	2.478	JD	867	10,400	04/16/2020	12/01/2033
556589-HY-8	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	262,598	119.6050	269,111	225,000	256,555		(3,632)			4.000	2.682	JD	750	9,000	04/16/2020	12/01/2035
556589-HZ-5	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	243,900	119.4330	250,809	210,000	238,465		(3,268)			4.000	2.779	JD	700	8,400	04/16/2020	12/01/2036
556589-JA-8	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	312,066	119.1900	321,813	270,000	305,339		(4,046)			4.000	2.866	JD	900	10,800	04/16/2020	12/01/2037
556589-JC-4	MADISON ALA WTRWKS & SWR BRD			1	1.C FE	275,602	118.7830	285,079	240,000	269,926		(3,414)			4.000	2.994	JD	800	9,600	04/16/2020	12/01/2039
557352-EQ-0	MADISON CNTY NEB HOSP AUTH NO				2.B FE	1,811,420	117.9080	1,833,469	1,555,000	1,693,181		(28,366)			5.000	2.880	JJ	38,875	77,750	08/08/2017	07/01/2026
557352-ER-8	MADISON CNTY NEB HOSP AUTH NO				2.B FE	634,985	120.7850	658,278	545,000	598,429		(8,794)			5.000	3.050	JJ	13,625	27,250	08/08/2017	07/01/2027
557352-FC-0	MADISON CNTY NEB HOSP AUTH NO				2.B FE	589,739	106.5510	575,375	540,000	555,321		(9,834)			5.000	3.051	JJ	13,500	27,000	05/04/2018	07/01/2023
557352-FE-6	MADISON CNTY NEB HOSP AUTH NO				2.B FE	588,666	114.4250	606,453	530,000	560,442		(8,085)			5.000	3.251	JJ	13,250	26,500	05/04/2018	07/01/2025
557352-FF-3	MADISON CNTY NEB HOSP AUTH NO			1	2.B FE	818,433	114.2820	845,687	740,000	780,747		(10,805)			5.000	3.321	JJ	18,500	37,000	05/04/2018	07/01/2026
557352-FG-1	MADISON CNTY NEB HOSP AUTH NO			1	2.B FE	990,585	114.0970	1,026,873	900,000	947,124		(12,474)			5.000	3.401	JJ	22,500	45,000	05/04/2018	07/01/2027
56042R-QP-0	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	638,891	122.5330	673,932	550,000	611,085		(8,360)			5.000	3.100	JJ	13,750	27,500	07/12/2018	07/01/2031
56042R-QS-4	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	2,297,380	121.9480	2,438,960	2,000,000	2,204,801		(27,880)			5.000	3.240	JJ	50,000	100,000	07/12/2018	07/01/2034
56042R-XS-6	MAINE HEALTH & HIGHER EDL FACS				1.E FE	493,848	118.6840	474,736	400,000	471,776		(15,551)			5.000	0.920	JJ	10,000	18,444	07/17/2020	07/01/2026
56042R-XT-4	MAINE HEALTH & HIGHER EDL FACS				1.E FE	754,638	122.0370	732,222	600,000	723,838		(21,710)			5.000	1.120	JJ	15,000	27,667	07/17/2020	07/01/2027
56042R-XV-9	MAINE HEALTH & HIGHER EDL FACS				1.E FE	977,168	127.7820	958,365	750,000	942,802		(24,237)			5.000	1.380	JJ	18,750	34,583	07/17/2020	07/01/2029
56042R-XW-7	MAINE HEALTH & HIGHER EDL FACS				1.E FE	926,590	130.2710	911,897	700,000	896,115		(21,498)			5.000	1.480	JJ	17,500	32,278	07/17/2020	07/01/2030
56042R-XX-5	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,643,838	129.5490	1,619,363	1,250,000	1,591,053		(37,242)			5.000	1.808	JJ	31,250	57,639	07/17/2020	07/01/2031
56042R-XY-3	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,304,370	129.2240	1,292,240	1,000,000	1,263,754		(28,663)			5.000	2.101	JJ	25,000	46,111	07/17/2020	07/01/2032
56042R-XZ-0	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,292,720	129.1850	1,291,850	1,000,000	1,253,845		(27,441)			5.000	2.359	JJ	25,000	46,111	07/17/2020	07/01/2033
56042R-YA-4	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	1,289,560	128.7680	1,287,680	1,000,000	1,251,156		(27,111)			5.000	2.521	JJ	25,000	46,111	07/17/2020	07/01/2034
56042R-YB-2	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	648,587	128.5600	649,228	505,000	629,584		(13,416)			5.000	2.676	JJ	12,625	23,286	07/17/2020	07/01/2035
56042R-YC-0	MAINE HEALTH & HIGHER EDL FACS			1	1.E FE	672,946	118.5850	681,864	575,000	660,119		(9,061)			4.000	2.679	JJ	11,500	21,211	07/17/2020	07/01/2036
561851-JC-1	MANATEE CNTY FLA PUB UTILS REV				1.B FE	422,305	108.2060	389,542	360,000	379,623		(10,940)			5.000	1.820	AO	4,500	18,000	12/15/2017	10/01/2023
561851-JD-9	MANATEE CNTY FLA PUB UTILS REV				1.B FE	836,017	112.6240	788,368	700,000	757,466		(20,164)			5.000	1.920	AO	8,750	35,000	12/15/2017	10/01/2024
561851-JG-2	MANATEE CNTY FLA PUB UTILS REV				1.B FE	435,628	123.8850	433,598	350,000	402,649		(8,500)			5.000	2.200	AO	4,375	17,500	12/15/2017	10/01/2027
561851-JH-0	MANATEE CNTY FLA PUB UTILS REV			1	1.B FE	666,236	123.7640	668,326	540,000	617,777		(12,510)			5.000	2.310	AO	6,750	27,000	12/15/2017	10/01/2028
56185P-CB-7	MANATEE CNTY FLA SCH DIST SALE				1.F FE	180,201	112.0400	168,060	150,000	162,441		(4,368)			5.000	1.890	AO	1,875	7,500	10/19/2017	10/01/2024
562361-AE-5	MANCHESTER N H			1	1.D FE	305,058	122.1850	305,463	250,000	304,936		(121)			4.000	2.109	JD	222		12/10/2021	06/01/2035
562361-AF-2	MANCHESTER N H			1	1.D FE	304,568	121.8020	304,505	250,000	304,448		(120)			4.000	2.224	JD	222		12/10/2021	06/01/2036
562361-AH-8	MANCHESTER N H			1	1.D FE	786,156	121.1870	787,716	650,000	785,858		(298)			4.000	2.445	JD	578		12/10/2021	06/01/2038
562361-AJ-4	MANCHESTER N H			1	1.D FE	1,382,610	120.9340	1,384,694	1,145,000	1,382,091		(519)			4.000	2.522	JD	1,018		12/10/2021	06/01/2039
562361-AK-1	MANCHESTER N H			1	1.D FE	1,496,122	120.6240	1,495,738	1,240,000	1,495,562		(560)			4.000	2.585	JD	1,102		12/10/2021	06/01/2040
56453R-AW-4	MANTECA CALIF REDEV AGY				1.C FE	1,000,000	100.7840	1,007,840	1,000,000	1,000,000					1.640	1.640	AO	4,100	16,400	02/20/2020	10/01/2022
56453R-BE-3	MANTECA CALIF REDEV AGY			1	1.C FE	200,000	101.8340	203,668	200,000	200,000					2.393	2.393	AO	1,197	4,786	02/20/2020	10/01/2030
56453R-BK-9	MANTECA CALIF REDEV AGY			1	1.C FE	1,140,000	101.6870	1,159,232	1,140,000	1,140,000					2.813	2.813	AO	8,017	32,068	02/20/2020	10/01/2035
56453R-AY-0	MANTECA CALIF REDEV AGY SUCCES				1.C FE	1,030,000	101.3270	1,043,668	1,030,000	1,030,000					1.774	1.774	AO	4,568	18,272	02/20/2020	10/01/2024
56453R-BB-9	MANTECA CALIF REDEV AGY SUCCES				1.C FE	1,190,000	101.5260	1,208,159	1,190,000	1,190,000					2.140	2.140	AO	6,367	25,466	02/20/2020	10/01/2027
56453R-BD-5	MANTECA CALIF REDEV AGY SUCCES				1.C FE	1,500,000	101.6790	1,525,185	1,500,000	1,500,000					2.313	2.313	AO	8,674	34,695	02/20/2020	10/01/2029
56453R-BF-0	MANTECA CALIF REDEV AGY SUCCES			1	1.C FE	1,095,000	102.0200	1,117,119	1,095,000	1,095,000					2.493	2.493	AO	6,825	27,298	02/20/2020	10/01/2031
56678P-AD-9	MARICOPA CNTY ARIZ INDL DEV AU				1.F FE	765,198	103.1650	722,155	700,000	712,278		(18,083)			5.000	2.331	MS	11,667	35,000	12/06/2018	09/01/2022
56678P-AE-7	MARICOPA CNTY ARIZ INDL DEV AU				1.F FE	444,656	107.7800	431,120	400,000	416,549		(9,615)			5.000	2.451	MS	6,667	20,000	12/06/2018	09/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56678P-AL-1	MARICOPA CNTY ARIZ INDL DEV AU			1	1.F FE	448,804	124.2880	497,152	400,000	435,385		(4,637)			5.000	3.501	MS	6,667	20,000	12/06/2018	09/01/2033
56678P-AM-9	MARICOPA CNTY ARIZ INDL DEV AU			1	1.F FE	1,116,800	124.0980	1,240,980	1,000,000	1,084,752		(11,081)			5.000	3.560	MS	16,667	50,000	12/06/2018	09/01/2034
56678P-AN-7	MARICOPA CNTY ARIZ INDL DEV AU			1	1.F FE	1,111,610	123.9500	1,239,500	1,000,000	1,081,051		(10,572)			5.000	3.621	MS	16,667	50,000	12/06/2018	09/01/2035
57161T-AA-9	MARQUETTE UNIV				1.F FE	675,000	99.8180	673,772	675,000	675,000					1.856	1.856	AO	3,132	12,528	05/20/2020	10/01/2023
57161T-AB-7	MARQUETTE UNIV				1.F FE	1,320,000	99.9150	1,318,874	1,320,000	1,320,000					2.032	2.032	AO	6,706	26,822	05/20/2020	10/01/2024
57161T-AD-3	MARQUETTE UNIV				1.F FE	2,359,000	99.4510	2,346,049	2,359,000	2,359,000					2.418	2.418	AO	14,260	57,041	05/20/2020	10/01/2026
57161T-AE-1	MARQUETTE UNIV				1.F FE	3,345,000	100.3770	3,357,594	3,345,000	3,345,000					2.518	2.518	AO	21,057	84,227	05/20/2020	10/01/2027
572716-JW-9	MARSHALL UNIV W VA UNIV REVS				1.D FE	335,000	100.6000	337,010	335,000	335,000					2.310	2.310	MN	1,290	7,739	04/09/2020	05/01/2022
572716-JY-5	MARSHALL UNIV W VA UNIV REVS				1.D FE	1,000,000	103.0150	1,030,150	1,000,000	1,000,000					2.623	2.623	MN	4,372	26,230	04/09/2020	05/01/2024
572716-JZ-2	MARSHALL UNIV W VA UNIV REVS				1.D FE	1,045,000	103.8430	1,085,159	1,045,000	1,045,000					2.723	2.723	MN	4,743	28,455	04/09/2020	05/01/2025
572716-KA-5	MARSHALL UNIV W VA UNIV REVS				1.D FE	1,180,000	104.8800	1,237,584	1,180,000	1,180,000					2.912	2.912	MN	5,727	34,362	04/09/2020	05/01/2026
97712D-6M-3	MARSHFIELD CLINIC				1.G FE	2,525,520	126.5240	2,530,480	2,000,000	2,439,415		(57,543)			5.000	1.710	FA	37,778	100,000	06/17/2020	02/15/2029
97712D-6N-1	MARSHFIELD CLINIC			1	1.G FE	3,226,898	128.0910	3,266,321	2,550,000	3,129,396		(65,199)			5.000	2.187	FA	48,167	127,500	06/17/2020	02/15/2031
97712D-6P-6	MARSHFIELD CLINIC			1	1.G FE	1,884,690	127.7270	1,915,905	1,500,000	1,829,486		(36,923)			5.000	2.451	FA	28,333	75,000	06/17/2020	02/15/2032
97712D-6Q-4	MARSHFIELD CLINIC			1	1.G FE	1,247,550	127.1460	1,271,460	1,000,000	1,212,159		(23,676)			5.000	2.676	FA	18,889	50,000	06/17/2020	02/15/2033
97712D-6R-2	MARSHFIELD CLINIC			1	1.G FE	740,090	118.3170	769,061	650,000	727,339		(8,535)			4.000	2.772	FA	9,822	26,000	06/17/2020	02/15/2034
97712D-6T-8	MARSHFIELD CLINIC			1	1.G FE	463,435	117.8110	483,025	410,000	455,901		(5,045)			4.000	2.953	FA	6,196	16,400	06/17/2020	02/15/2036
97712D-6U-5	MARSHFIELD CLINIC			1	1.G FE	568,968	117.5660	593,708	505,000	559,964		(6,030)			4.000	3.025	FA	7,631	20,200	06/17/2020	02/15/2037
57284P-AA-9	MARSHFIELD CLINIC HEALTH SYSTEM OB			1	1.G FE	9,500,000	101.9990	9,689,877	9,500,000	9,500,000					2.703	2.703	FA	97,008	256,785	06/17/2020	02/15/2030
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU			1	1.C FE	4,750,300	115.1810	5,211,940	4,525,000	4,695,616		(21,259)			4.000	3.390	JJ	90,500	181,000	04/17/2019	01/01/2046
57390E-ER-4	MARTIN CNTY FLA UTILS SYS REV				1.C FE	336,104	103.5910	290,055	280,000	287,426		(9,784)			5.000	1.430	AO	3,500	14,000	11/04/2016	10/01/2022
57390E-ES-2	MARTIN CNTY FLA UTILS SYS REV				1.C FE	348,857	108.0970	308,076	285,000	301,906		(9,460)			5.000	1.550	AO	3,563	14,250	11/04/2016	10/01/2023
57390E-ET-0	MARTIN CNTY FLA UTILS SYS REV				1.C FE	512,449	112.4490	477,908	425,000	462,038		(13,039)			5.000	1.740	AO	5,313	21,250	11/04/2016	10/01/2024
57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV				1.C FE	200,170	116.5420	186,467	160,000	177,806		(4,539)			5.000	1.910	AO	2,000	8,000	11/04/2016	10/01/2025
574218-UQ-4	MARYLAND ST HEALTH & HIGHER ED				1.F FE	5,905,256	107.6150	5,154,759	4,790,000	5,017,401		(136,586)			5.000	2.010	FA	90,478	239,500	01/30/2015	08/15/2023
574218-X4-0	MARYLAND ST HEALTH & HIGHER ED				1.F FE	4,575,346	113.6210	4,510,754	3,970,000	4,499,453		(75,892)			4.068	1.879	JJ	80,750	80,750	01/01/2021	07/01/2028
57563R-PT-0	MASSACHUSETTS EDL FING AUTH ED				1.C FE	2,309,874	106.3960	2,234,316	2,100,000	2,165,515		(42,151)			5.000	2.860	JJ	52,500	105,000	05/18/2018	07/01/2023
57563R-PU-7	MASSACHUSETTS EDL FING AUTH ED				1.C FE	5,540,650	109.6980	5,484,900	5,000,000	5,235,402		(89,316)			5.000	3.030	JJ	125,000	250,000	05/18/2018	07/01/2024
57563R-PV-5	MASSACHUSETTS EDL FING AUTH ED				1.C FE	4,227,556	113.0570	4,284,860	3,790,000	4,019,317		(61,028)			5.000	3.160	JJ	94,750	189,500	05/18/2018	07/01/2025
57563R-QM-4	MASSACHUSETTS EDL FING AUTH ED				1.C FE	556,420	106.7060	533,530	500,000	521,451		(13,935)			5.000	2.080	JJ	12,500	25,000	05/03/2019	07/01/2023
57563R-QN-2	MASSACHUSETTS EDL FING AUTH ED				1.C FE	926,834	109.6980	894,039	815,000	871,855		(21,916)			5.000	2.120	JJ	20,375	40,750	05/03/2019	07/01/2024
57563R-QP-7	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,331,447	113.0210	1,299,742	1,150,000	1,257,891		(29,338)			5.000	2.200	JJ	28,750	57,500	05/03/2019	07/01/2025
57563R-QQ-5	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,429,946	116.1360	1,411,052	1,215,000	1,356,122		(29,461)			5.000	2.270	JJ	30,375	60,750	05/03/2019	07/01/2026
57563R-QR-3	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,192,510	118.9040	1,189,040	1,000,000	1,135,419		(22,799)			5.000	2.360	JJ	25,000	50,000	05/03/2019	07/01/2027
57563R-QT-9	MASSACHUSETTS EDL FING AUTH ED				1.C FE	1,763,171	123.6520	1,792,954	1,450,000	1,691,101		(28,822)			5.000	2.550	JJ	36,250	72,500	05/03/2019	07/01/2029
575831-EV-0	MASSACHUSETTS ST COLLEGE BLDG				1.D FE	2,544,975	101.5940	2,539,850	2,500,000	2,543,010		(1,965)			1.898	0.600	MN	7,908		12/07/2021	05/01/2023
57584Y-2A-6	MASSACHUSETTS ST DEV FIN AGY R			1	1.E FE	1,626,111	122.4240	1,628,239	1,330,000	1,626,111					0.000	2.445	AO			12/09/2021	10/01/2039
57584Y-2C-2	MASSACHUSETTS ST DEV FIN AGY R			1	1.E FE	547,344	121.7740	547,983	450,000	547,344					0.000	2.593	AO			12/09/2021	10/01/2041
57584Y-HU-6	MASSACHUSETTS ST DEV FIN AGY R				1.G FE	772,632	102.3300	716,310	700,000	709,412		(18,507)			5.000	2.280	JJ	17,500	35,000	06/14/2018	07/01/2022
57584Y-HV-4	MASSACHUSETTS ST DEV FIN AGY R				1.G FE	599,532	106.8920	571,872	535,000	555,132		(13,022)			5.000	2.430	JJ	13,375	26,750	06/14/2018	07/01/2023
57584Y-HW-2	MASSACHUSETTS ST DEV FIN AGY R				1.G FE	1,511,500	111.1650	1,484,053	1,335,000	1,411,729		(29,326)			5.000	2.610	JJ	33,375	66,750	06/14/2018	07/01/2024
57584Y-JL-4	MASSACHUSETTS ST DEV FIN AGY R			1	1.G FE	2,278,760	123.6540	2,473,080	2,000,000	2,191,310		(25,935)			5.000	3.350	JJ	50,000	100,000	06/14/2018	07/01/2031
57584Y-JM-2	MASSACHUSETTS ST DEV FIN AGY R			1	1.G FE	2,271,460	123.4070	2,468,140	2,000,000	2,186,417		(25,234)			5.000	3.390	JJ	50,000	100,000	06/14/2018	07/01/2032
57584Y-JN-0	MASSACHUSETTS ST DEV FIN AGY R			1	1.G FE	2,828,000	123.2380	3,080,950	2,500,000	2,725,421		(30,455)			5.000	3.440	JJ	62,500	125,000	06/14/2018	07/01/2033
57584Y-JP-5	MASSACHUSETTS ST DEV FIN AGY R			1	1.G FE	3,380,040	123.0620	3,691,860	3,000,000	3,261,391		(35,248)			5.000	3.490	JJ	75,000	150,000	06/14/2018	07/01/2034
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R			1	1.D FE	1,483,244	126.3630	1,478,447	1,170,000	1,427,322		(29,366)			5.000	3.084	JJ	29,250	58,500	01/23/2020	07/01/2038
57586P-3Q-7	MASSACHUSETTS ST HSG FIN AGY H			1	1.B FE	648,665	100.7710	639,896	635,000	639,055		(9,610)			3.450	1.903	JD	1,826	21,908	01/01/2021	12/01/2037
57587A-LY-2	MASSACHUSETTS ST HSG FIN AGY H			1	1.C FE	2,350,761	105.4850	2,289,025	2,170,000	2,310,866		(39,895)			3.450	1.494	JD	6,239	74,865	01/01/2021	12/01/2030
575625-AU-2	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	625,000	99.7040	623,150	625,000	625,000					0.646	0.646	JJ	336		11/19/2021	07/01/2023
575625-AV-0	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	1,000,000	99.6740	996,740	1,000,000	1,000,000					1.040	1.040	JJ	867		11/19/2021	07/01/2024
575625-AW-8	MASSACHUSSETS ST CLEAN ENERGY COOP				1.E FE	1,950,000	99.7500	1,945,125	1,950,000	1,950,000					1.368	1.368	JJ	2,223		11/19/2021	07/01/2025
579160-MC-3	MC ALLEN TEX WTRWKS & SWR SYS				1.C FE	566,867	109.4060	503,268	460,000	490,741		(14,373)			5.000	1.720	FA	9,583	23,000	06/09/2016	02/01/2024
58612H-AC-4	MEMPHIS TENN TDZ REV				1.D FE	580,000	98.2230	569,693	580,000	580,000					0.919	0.919	JD	444	2,221	06/09/2021	12/01/2025

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58612H-AD-2	MEMPHIS TENN TDZ REV				1.D FE	610,000	97.8840	597,092	610,000	610,000					1.119	1.119	JD	569	2,844	06/09/2021	12/01/2026
58612H-AE-0	MEMPHIS TENN TDZ REV				1.D FE	465,000	98.1500	456,398	465,000	465,000					1.453	1.453	JD	563	2,815	06/09/2021	12/01/2027
58612H-AF-7	MEMPHIS TENN TDZ REV				1.D FE	1,900,000	98.1490	1,864,831	1,900,000	1,900,000					1.653	1.653	JD	2,617	13,086	06/09/2021	12/01/2028
58612H-AG-5	MEMPHIS TENN TDZ REV				1.D FE	675,000	98.9680	668,034	675,000	675,000					1.880	1.880	JD	1,058	5,288	06/09/2021	12/01/2029
58612H-AH-3	MEMPHIS TENN TDZ REV			1	1.D FE	520,000	99.7470	518,684	520,000	520,000					2.030	2.030	JD	880	4,398	06/09/2021	12/01/2030
58612H-AJ-9	MEMPHIS TENN TDZ REV			1	1.D FE	1,000,000	100.6080	1,006,080	1,000,000	1,000,000					2.180	2.180	JD	1,817	9,083	06/09/2021	12/01/2031
58612H-AK-6	MEMPHIS TENN TDZ REV			1	1.D FE	1,000,000	101.1570	1,011,570	1,000,000	1,000,000					2.280	2.280	JD	1,900	9,500	06/09/2021	12/01/2032
58612H-AL-4	MEMPHIS TENN TDZ REV			1	1.D FE	755,000	101.2000	764,060	755,000	755,000					2.330	2.330	JD	1,466	7,330	06/09/2021	12/01/2033
58612H-AM-2	MEMPHIS TENN TDZ REV			1	1.D FE	755,000	101.5480	766,687	755,000	755,000					2.430	2.430	JD	1,529	7,644	06/09/2021	12/01/2034
58612H-AN-0	MEMPHIS TENN TDZ REV			1	1.D FE	500,000	101.3470	506,735	500,000	500,000					2.530	2.530	JD	1,054	5,271	06/09/2021	12/01/2035
58612H-AP-5	MEMPHIS TENN TDZ REV			1	1.D FE	1,270,000	101.4090	1,287,894	1,270,000	1,270,000					2.680	2.680	JD	2,836	14,182	06/09/2021	12/01/2036
58612H-AQ-3	MEMPHIS TENN TDZ REV			1	1.D FE	4,000,000	99.6020	3,984,080	4,000,000	4,000,000					2.907	2.907	JD	9,690	48,450	06/09/2021	12/01/2041
586108-AA-0	MEMPHIS-SHELBY CNTY TENN INDL				1.D FE	4,061,880	112.7430	3,805,076	3,375,000	3,649,575		(93,237)			5.000	2.030	MN	28,125	168,750	05/18/2017	11/01/2024
586108-AB-8	MEMPHIS-SHELBY CNTY TENN INDL				1.D FE	5,940,417	116.7450	5,720,505	4,900,000	5,397,823		(123,105)			5.000	2.220	MN	40,833	245,000	05/18/2017	11/01/2025
586108-AC-6	MEMPHIS-SHELBY CNTY TENN INDL				1.D FE	3,288,465	120.4840	3,253,068	2,700,000	3,018,496		(61,442)			5.000	2.400	MN	22,500	135,000	05/18/2017	11/01/2026
590545-B7-3	MESA ARIZ UTIL SYS REV				1.D FE	945,005	102.3960	870,366	850,000	862,110		(23,840)			5.000	2.120	JJ	21,250	42,500	05/16/2018	07/01/2022
590545-B8-1	MESA ARIZ UTIL SYS REV				1.D FE	680,508	107.1100	642,660	600,000	624,743		(16,052)			5.000	2.190	JJ	15,000	30,000	05/16/2018	07/01/2023
59059C-AF-6	MESA CALIF WTR DIST CTFS PARTN				1.A FE	391,024	105.7780	343,779	325,000	339,293		(11,690)			5.000	1.310	MS	4,785	16,250	06/01/2017	03/15/2023
59165C-AE-0	METRO ORE DEDICATED TAX REV				1.D FE	213,000	101.7100	193,249	190,000	192,226		(4,838)			4.000	1.410	JD	338	7,600	08/02/2017	06/15/2022
59165C-AG-5	METRO ORE DEDICATED TAX REV				1.D FE	289,985	110.9760	266,342	240,000	258,605		(7,351)			5.000	1.760	JD	533	12,000	08/02/2017	06/15/2024
59165C-AK-6	METRO ORE DEDICATED TAX REV				1.D FE	260,982	121.7170	255,606	210,000	239,605		(5,047)			5.000	2.240	JD	467	10,500	08/02/2017	06/15/2027
592030-G3-8	METROPOLITAN GOVT NASHVILLE &				1.C FE	217,418	101.7720	188,278	185,000	187,524		(6,727)			5.000	1.310	MN	1,182	9,250	05/24/2017	05/15/2022
592030-G4-6	METROPOLITAN GOVT NASHVILLE &				1.C FE	461,773	106.4380	409,786	385,000	403,390		(13,174)			5.000	1.470	MN	2,460	19,250	05/24/2017	05/15/2023
592030-G7-9	METROPOLITAN GOVT NASHVILLE &				1.C FE	624,285	118.9850	594,925	500,000	563,607		(13,807)			5.000	1.950	MN	3,194	25,000	05/24/2017	05/15/2026
592098-N7-8	METROPOLITAN GOVT NASHVILLE &				1.C FE	296,639	109.1350	283,751	260,000	274,247		(5,527)			4.000	1.750	JJ	5,200	10,400	10/26/2017	07/01/2024
592098-N8-6	METROPOLITAN GOVT NASHVILLE &				1.C FE	916,868	115.6990	867,743	750,000	829,169		(21,688)			5.000	1.870	JJ	18,750	37,500	10/26/2017	07/01/2025
592098-R5-8	METROPOLITAN GOVT NASHVILLE &				1.C FE	619,833	111.4820	574,132	515,000	555,765		(15,815)			5.000	1.750	JJ	12,875	25,750	10/26/2017	07/01/2024
592098-R6-6	METROPOLITAN GOVT NASHVILLE &				1.C FE	721,269	115.6990	682,624	590,000	652,280		(17,062)			5.000	1.870	JJ	14,750	29,500	10/26/2017	07/01/2025
59261A-AG-2	METROPOLITAN TRANSN AUTH N Y R				1.G FE	2,550,808	108.3380	2,545,943	2,350,000	2,544,487		(6,320)			5.000	0.550	MN	15,014		12/07/2021	11/15/2023
592647-EB-3	METROPOLITAN WASH D C ARPTS AU				1.D FE	12,190,200	115.6140	11,561,400	10,000,000	11,044,053		(264,983)			5.000	2.090	AO	125,000	500,000	06/07/2017	10/01/2025
592647-EV-9	METROPOLITAN WASH D C ARPTS AU				1.D FE	9,072,295	103.5300	8,453,225	8,165,000	8,331,497		(217,916)			5.000	2.240	AO	102,063	408,250	06/01/2018	10/01/2022
592647-EX-5	METROPOLITAN WASH D C ARPTS AU				1.D FE	10,035,617	111.7780	9,808,520	8,775,000	9,354,240		(201,068)			5.000	2.501	AO	109,688	438,750	06/01/2018	10/01/2024
59324P-DM-8	MIAMI BEACH FLA STORMWATER REV				1.D FE	619,206	111.9790	587,890	525,000	564,130		(14,121)			5.000	2.110	MS	8,750	26,250	12/13/2017	09/01/2024
59324P-DN-6	MIAMI BEACH FLA STORMWATER REV				1.D FE	119,867	116.0930	116,093	100,000	109,884		(2,562)			5.000	2.180	MS	1,667	5,000	12/13/2017	09/01/2025
59324P-DP-1	MIAMI BEACH FLA STORMWATER REV				1.D FE	1,116,264	119.8810	1,102,905	920,000	1,030,163		(22,131)			5.000	2.280	MS	15,333	46,000	12/13/2017	09/01/2026
59324P-DQ-9	MIAMI BEACH FLA STORMWATER REV				1.D FE	489,052	123.3010	493,204	400,000	454,557		(8,883)			5.000	2.410	MS	6,667	20,000	12/13/2017	09/01/2027
59324P-DR-7	MIAMI BEACH FLA STORMWATER REV			1	1.D FE	998,349	123.7300	1,020,773	825,000	931,459		(17,259)			5.000	2.540	MS	13,750	41,250	12/13/2017	09/01/2028
593241-BF-8	MIAMI BEACH FLA WTR & SWR REV				1.D FE	227,242	103.1510	206,302	200,000	204,004		(5,914)			5.000	1.960	MS	3,333	10,000	11/30/2017	09/01/2022
593241-BG-6	MIAMI BEACH FLA WTR & SWR REV				1.D FE	318,040	107.7450	296,299	275,000	288,081		(7,638)			5.000	2.080	MS	4,583	13,750	11/30/2017	09/01/2023
593241-BH-4	MIAMI BEACH FLA WTR & SWR REV				1.D FE	293,460	112.0080	280,020	250,000	268,027		(6,495)			5.000	2.200	MS	4,167	12,500	11/30/2017	09/01/2024
593241-BJ-0	MIAMI BEACH FLA WTR & SWR REV				1.D FE	804,175	116.0930	783,628	675,000	739,215		(16,609)			5.000	2.280	MS	11,250	33,750	11/30/2017	09/01/2025
593241-BK-7	MIAMI BEACH FLA WTR & SWR REV				1.D FE	903,788	119.8810	899,108	750,000	836,285		(17,285)			5.000	2.380	MS	12,500	37,500	11/30/2017	09/01/2026
59333P-V2-1	MIAMI-DADE CNTY FLA				1.F FE	4,058,270	102.3340	4,042,193	3,950,000	4,054,642		(3,628)			2.368	0.840	AO	23,384		12/07/2021	10/01/2023
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION R				1.F FE	12,008,989	101.8380	11,660,451	11,450,000	11,929,878		(79,111)			2.349	1.583	AO	67,240	268,961	01/01/2021	10/01/2027
59333A-MF-5	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	444,072	101.1170	404,468	400,000	402,850		(11,279)			5.000	2.120	AO	5,000	20,000	03/16/2018	04/01/2022
59333A-MG-3	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	225,318	105.6240	211,248	200,000	206,587		(5,138)			5.000	2.310	AO	2,500	10,000	03/16/2018	04/01/2023
59333A-MH-1	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	273,869	109.5570	262,937	240,000	253,259		(5,665)			5.000	2.460	AO	3,000	12,000	03/16/2018	04/01/2024
59333A-MJ-7	MIAMI-DADE CNTY FLA EDL FACS A				1.G FE	345,456	113.4620	340,386	300,000	322,099		(6,434)			5.000	2.620	AO	3,750	15,000	03/16/2018	04/01/2025
59334D-MJ-0	MIAMI-DADE CNTY FLA WTR & SWR			1	1.D FE	1,208,500	120.7800	1,207,800	1,000,000	1,207,920		(580)			4.000	1.576	AO	10,000		12/21/2021	10/01/2039
59334D-ML-5	MIAMI-DADE CNTY FLA WTR & SWR			1	1.D FE	1,202,440	120.1930	1,201,930	1,000,000	1,201,878		(562)			4.000	1.639	AO	10,000		12/21/2021	10/01/2041
59447T-QB-2	MICHIGAN FIN AUTH REV				1.D FE	1,049,508	108.8280	979,452	900,000	950,163		(25,420)			5.000	2.020	JD	3,750	45,000	12/08/2017	12/01/2023
59447T-QC-0	MICHIGAN FIN AUTH REV				1.D FE	989,517	113.1260	944,602	835,000	902,657		(22,258)			5.000	2.120	JD	3,479	41,750	12/08/2017	12/01/2024
59447T-QE-6	MICHIGAN FIN AUTH REV				1.D FE	2,330,823	120.5680	2,308,877	1,915,000	2,154,045		(45,420)			5.000	2.300	JD	7,979	95,750	12/08/2017	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59447T-QF-3	MICHIGAN FIN AUTH REV				1.D FE	1,229,780	123.6410	1,236,410	1,000,000	1,143,193		(22,276)			5.000	2.390	JD	4,167	50,000	12/08/2017	12/01/2027
59447T-VA-8	MICHIGAN FIN AUTH REV			1	1.E FE	2,126,840	115.7370	2,314,740	2,000,000	2,099,122		(11,285)			4.000	3.260	FA	30,222	80,000	06/12/2019	02/15/2044
59447T-XV-0	MICHIGAN FIN AUTH REV				1.D FE	11,308,875	106.2250	10,834,950	10,200,000	10,997,305		(48,407)			2.954	1.992	JD	25,109	157,153	12/22/2021	12/01/2030
59465H-UH-7	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	457,624	104.3960	417,584	400,000	411,137		(11,933)			5.000	1.920	JD	1,667	20,000	12/08/2017	12/01/2022
59465H-UJ-3	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	670,220	108.8280	625,761	575,000	607,048		(16,240)			5.000	2.020	JD	2,396	28,750	12/08/2017	12/01/2023
59465H-UK-0	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	592,280	113.1260	565,630	500,000	540,512		(13,328)			5.000	2.120	JD	2,083	25,000	12/08/2017	12/01/2024
59465H-UL-8	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	1,503,238	117.0260	1,462,825	1,250,000	1,380,634		(31,601)			5.000	2.200	JD	5,208	62,500	12/08/2017	12/01/2025
59465H-UM-6	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	1,216,710	120.5680	1,205,680	1,000,000	1,124,826		(23,718)			5.000	2.300	JD	4,167	50,000	12/08/2017	12/01/2026
59465H-UN-4	MICHIGAN ST HOSP FIN AUTH REV				1.D FE	1,229,370	123.6410	1,236,410	1,000,000	1,143,187		(22,275)			5.000	2.390	JD	4,167	50,000	12/08/2017	12/01/2027
59465H-UQ-7	MICHIGAN ST HOSP FIN AUTH REV			1	1.D FE	909,473	123.2840	924,630	750,000	849,866		(15,444)			5.000	2.560	JD	3,125	37,500	12/08/2017	12/01/2029
594712-UY-5	MICHIGAN ST UNIV REVS			1	1.C FE	1,169,550	125.3550	1,253,550	1,000,000	1,126,018		(15,638)			5.000	3.020	FA	18,889	50,000	02/08/2019	02/15/2035
594712-UZ-2	MICHIGAN ST UNIV REVS			1	1.C FE	1,542,207	125.0940	1,657,496	1,325,000	1,486,564		(20,000)			5.000	3.080	FA	25,028	66,250	02/08/2019	02/15/2036
594712-VB-4	MICHIGAN ST UNIV REVS			1	1.C FE	1,385,556	124.6860	1,496,232	1,200,000	1,338,198		(17,037)			5.000	3.180	FA	22,667	60,000	02/08/2019	02/15/2038
594712-VC-2	MICHIGAN ST UNIV REVS			1	1.C FE	1,405,274	116.6990	1,587,106	1,360,000	1,393,900		(4,107)			4.000	3.600	FA	20,551	54,400	02/08/2019	02/15/2039
60164F-AX-0	MILPITAS CALIF SEWER REV			1	1.B FE	1,669,845	117.5770	1,763,655	1,500,000	1,635,515		(16,331)			4.000	2.650	JD	5,000	20,500	10/25/2019	06/01/2049
602248-KK-1	MILWAUKEE CNTY WIS ARPT REV				1.E FE	1,775,793	108.4670	1,610,735	1,485,000	1,568,055		(42,093)			5.000	2.010	JD	6,188	74,250	10/21/2016	12/01/2023
602248-KL-9	MILWAUKEE CNTY WIS ARPT REV				1.E FE	681,226	112.4440	635,309	565,000	609,447		(14,600)			5.000	2.200	JD	2,354	28,250	10/21/2016	12/01/2024
602248-KM-7	MILWAUKEE CNTY WIS ARPT REV				1.E FE	3,952,228	116.2250	3,788,935	3,260,000	3,577,562		(76,481)			5.000	2.380	JD	13,583	163,000	10/21/2016	12/01/2025
60374V-DZ-3	MINNEAPOLIS MINN HEALTH CARE S			1	1.G FE	735,572	124.3210	814,303	655,000	712,865		(7,317)			5.000	3.540	MN	4,185	32,750	09/21/2018	11/15/2034
60414F-PX-2	MINNESOTA ST COLLEGES & UNIV R				1.E FE	1,509,145	103.5370	1,335,627	1,290,000	1,320,591		(40,184)			5.000	1.800	AO	16,125	64,500	02/09/2017	10/01/2022
60416H-2Y-9	MINNESOTA ST HIGHER ED FACS AU				1.C FE	267,258	100.7730	231,778	230,000	231,343		(8,010)			5.000	1.470	MS	3,833	11,500	04/28/2017	03/01/2022
60416H-2Z-6	MINNESOTA ST HIGHER ED FACS AU				1.C FE	651,321	105.4400	579,920	550,000	571,260		(17,910)			5.000	1.640	MS	9,167	27,500	04/28/2017	03/01/2023
60416H-3A-0	MINNESOTA ST HIGHER ED FACS AU				1.C FE	1,802,460	109.8560	1,647,840	1,500,000	1,600,858		(45,242)			5.000	1.820	MS	25,000	75,000	04/28/2017	03/01/2024
60416H-3B-8	MINNESOTA ST HIGHER ED FACS AU				1.C FE	1,201,428	113.6540	1,136,540	1,000,000	1,093,284		(28,300)			5.000	1.947	MS	16,667	50,000	04/06/2020	03/01/2025
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU				1.G FE	932,978	115.1740	886,840	770,000	849,224		(20,088)			5.000	2.130	AO	9,625	38,500	08/16/2017	10/01/2025
60416H-4J-0	MINNESOTA ST HIGHER ED FACS AU				1.G FE	1,116,117	118.5370	1,084,614	915,000	1,025,540		(21,784)			5.000	2.300	AO	11,438	45,750	08/16/2017	10/01/2026
60416H-5X-8	MINNESOTA ST HIGHER ED FACS AU				1.D FE	275,098	109.6290	252,147	230,000	246,023		(7,200)			5.000	1.710	MS	3,833	11,500	10/20/2017	03/01/2024
60416H-5Z-3	MINNESOTA ST HIGHER ED FACS AU				1.D FE	183,791	117.3030	175,955	150,000	167,646		(4,018)			5.000	2.040	MS	2,500	7,500	10/20/2017	03/01/2026
60416J-AT-7	MINNESOTA ST HIGHER ED FACS AU				2.A FE	736,171	111.4590	718,911	645,000	688,113		(14,974)			5.000	2.470	AO	8,063	32,250	08/23/2018	10/01/2024
60416J-AU-4	MINNESOTA ST HIGHER ED FACS AU				2.A FE	725,495	115.0940	725,092	630,000	682,971		(13,274)			5.000	2.630	AO	7,875	31,500	08/23/2018	10/01/2025
60416S-LD-0	MINNESOTA ST HSG FIN AGY			1	1.B FE	359,963	101.8160	91,634	90,000	92,963		(940)			3.600	2.455	JJ	1,620	720	01/01/2021	07/01/2031
605638-BD-6	MISSISSIPPI ST GAMING TAX REV				1.G FE	819,259	119.2820	834,974	700,000	776,829		(14,902)			5.000	2.550	AO	7,389	35,000	01/11/2019	10/15/2026
605638-BE-4	MISSISSIPPI ST GAMING TAX REV				1.G FE	1,772,370	122.4230	1,836,345	1,500,000	1,687,968		(29,671)			5.000	2.650	AO	15,833	75,000	01/11/2019	10/15/2027
605699-QA-8	MISSISSIPPI ST UNIV EDL BLDG C				1.C FE	145,176	102.0880	132,714	130,000	131,765		(2,989)			4.000	1.650	FA	2,167	5,200	05/05/2017	08/01/2022
605871-AT-9	MISSOULA MONT WTR SYS REV			1	1.E FE	646,484	123.6940	674,132	545,000	618,912		(10,266)			5.000	2.710	JJ	13,625	27,250	03/14/2019	07/01/2034
605871-BA-9	MISSOULA MONT WTR SYS REV			1	1.E FE	5,532,483	115.8760	5,990,789	5,170,000	5,437,986		(36,771)			4.000	3.111	JJ	103,400	204,800	05/21/2019	07/01/2044
606092-HN-7	MISSOURI JT MUN ELEC UTIL COMM				1.F FE	1,037,309	101.9570	897,222	880,000	889,897		(23,398)			5.000	2.270	JD	3,667	44,000	03/13/2015	06/01/2022
606092-HP-2	MISSOURI JT MUN ELEC UTIL COMM				1.F FE	1,422,756	104.3210	1,251,852	1,200,000	1,228,877		(30,824)			5.000	2.330	JD	5,000	60,000	03/13/2015	12/01/2022
60637A-KL-5	MISSOURI ST HEALTH & EDL FACS				1.E FE	1,038,658	104.0860	884,731	850,000	876,350		(29,827)			5.000	1.410	MN	5,431	42,500	05/06/2016	11/15/2022
60637A-PU-0	MISSOURI ST HEALTH & EDL FACS			1	1.E FE	540,510	115.6030	578,015	500,000	530,847		(3,826)			4.000	3.030	FA	7,556	20,000	05/15/2019	02/15/2039
60637A-PV-8	MISSOURI ST HEALTH & EDL FACS			1	1.E FE	1,937,970	114.4800	2,060,640	1,800,000	1,905,120		(13,012)			4.000	3.080	FA	27,200	72,000	05/15/2019	02/15/2044
61051P-BR-4	MONROE CNTY FLA SCH BRD CTFS P			1	1.D FE	578,200	120.8440	604,220	500,000	549,382		(8,275)			5.000	3.010	JD	2,083	25,000	05/04/2018	06/01/2031
61051P-BT-0	MONROE CNTY FLA SCH BRD CTFS P			1	1.D FE	1,723,080	120.7790	1,811,685	1,500,000	1,641,080		(23,574)			5.000	3.100	JD	6,250	75,000	05/04/2018	06/01/2033
61051P-BV-5	MONROE CNTY FLA SCH BRD CTFS P			1	1.D FE	854,565	120.6160	904,620	750,000	816,249		(11,031)			5.000	3.210	JD	3,125	37,500	05/04/2018	06/01/2035
610522-BH-6	MONROE CNTY FLA SCH DIST SALES				1.E FE	172,292	103.4690	155,204	150,000	153,093		(4,049)			5.000	2.210	AO	1,875	7,500	01/06/2017	10/01/2022
61075T-QF-8	MONROE CNTY N Y INDL DEV CORP				1.D FE	1,150,620	102.3800	1,023,800	1,000,000	1,015,050		(29,664)			5.000	1.960	JJ	25,000	50,000	03/17/2017	07/01/2022
611089-AG-8	MONROE LA WTR REV				1.C FE	169,079	115.5930	173,390	150,000	161,009		(2,674)			5.000	2.960	MN	1,250	7,500	10/24/2018	11/01/2025
611089-AP-8	MONROE LA WTR REV			1	1.C FE	247,115	125.3090	275,680	220,000	239,618		(2,499)			5.000	3.520	MN	1,833	11,000	10/24/2018	11/01/2032
611089-AR-4	MONROE LA WTR REV			1	1.C FE	306,207	124.7900	343,173	275,000	297,612		(2,868)			5.000	3.630	MN	2,292	13,750	10/24/2018	11/01/2034
612043-JX-8	MONTANA FAC FIN AUTH HEALTH CA				1.C FE	302,508	110.9010	277,253	250,000	269,917		(7,730)			5.000	1.730	JJ	6,250	12,500	08/10/2017	07/01/2024
61204M-CH-8	MONTANA FAC FIN AUTH HEALTH FA				1.F FE	220,362	101.9240	203,848	200,000	202,157		(5,097)			5.000	2.380	JD	833	10,000	04/11/2018	06/01/2022
61204M-CK-1	MONTANA FAC FIN AUTH HEALTH FA				1.F FE	724,218	110.4290	706,746	640,000	674,973		(13,836)			5.000	2.650	JD	2,667	32,000	04/11/2018	06/01/2024
61204M-CM-7	MONTANA FAC FIN AUTH HEALTH FA				1.F FE	692,256	117.8630	707,178	600,000	652,905		(11,086)			5.000	2.860	JD	2,500	30,000	04/11/2018	06/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61204M-CU-9	MONTANA FAC FIN AUTH HEALTH FA			1	1.F FE	664,106	122.5870	711,005	580,000	636,586		(7,797)			5.000	3.300	JD	2,417	29,000	04/11/2018	06/01/2034
61204K-KN-0	MONTANA FAC FIN AUTH REV				1.E FE	1,132,053	100.5210	980,080	975,000	978,803		(30,910)			5.000	1.780	FA	18,417	48,750	11/02/2016	02/15/2022
61204K-KQ-3	MONTANA FAC FIN AUTH REV				1.E FE	2,564,757	109.1730	2,347,220	2,150,000	2,277,795		(58,277)			5.000	2.120	FA	40,611	107,500	11/02/2016	02/15/2024
61204K-LK-5	MONTANA FAC FIN AUTH REV				1.D FE	633,806	107.5640	607,737	565,000	588,775		(14,220)			5.000	2.340	FA	10,672	28,250	09/12/2018	08/15/2023
61204K-LL-3	MONTANA FAC FIN AUTH REV				1.D FE	978,224	111.9020	962,357	860,000	914,897		(20,026)			5.000	2.470	FA	16,244	43,000	09/12/2018	08/15/2024
61204K-LM-1	MONTANA FAC FIN AUTH REV				1.D FE	1,122,020	115.9180	1,130,201	975,000	1,055,719		(20,994)			5.000	2.590	FA	18,417	48,750	09/12/2018	08/15/2025
61204K-LN-9	MONTANA FAC FIN AUTH REV				1.D FE	1,045,890	119.6170	1,076,553	900,000	989,363		(17,921)			5.000	2.700	FA	17,000	45,000	09/12/2018	08/15/2026
61204K-LP-4	MONTANA FAC FIN AUTH REV				1.D FE	1,001,838	122.8480	1,050,350	855,000	952,199		(15,754)			5.000	2.800	FA	16,150	42,750	09/12/2018	08/15/2027
61204K-NY-3	MONTANA FAC FIN AUTH REV				1.D FE	250,000	99.6680	249,170	250,000	250,000					0.862	0.862	FA	269		11/03/2021	08/15/2023
61204K-PA-3	MONTANA FAC FIN AUTH REV				1.D FE	645,000	99.3200	640,614	645,000	645,000					1.398	1.398	FA	1,127		11/03/2021	08/15/2025
61204K-PC-9	MONTANA FAC FIN AUTH REV				1.D FE	1,100,000	99.6350	1,095,985	1,100,000	1,100,000					1.837	1.837	FA	2,526		11/03/2021	08/15/2027
61255Q-AF-3	MONTEREY PARK CALIF POB				1.C FE	500,000	97.9310	489,655	500,000	500,000					1.430	1.430	JD	596	5,660	02/03/2021	06/01/2027
61255Q-AG-1	MONTEREY PARK CALIF POB				1.C FE	250,000	97.6880	244,220	250,000	250,000					1.630	1.630	JD	340	3,226	02/03/2021	06/01/2028
61255Q-AH-9	MONTEREY PARK CALIF POB				1.C FE	500,000	97.9890	489,945	500,000	500,000					1.793	1.793	JD	747	7,097	02/03/2021	06/01/2029
61255Q-AJ-5	MONTEREY PARK CALIF POB				1.C FE	250,000	98.0660	245,165	250,000	250,000					1.893	1.893	JD	394	3,747	02/03/2021	06/01/2030
61255Q-AM-8	MONTEREY PARK CALIF POB			1	1.C FE	500,000	96.8910	484,455	500,000	500,000					2.193	2.193	JD	914	8,681	02/03/2021	06/01/2033
61255Q-AN-6	MONTEREY PARK CALIF POB			1	1.C FE	500,000	96.2050	481,025	500,000	500,000					2.293	2.293	JD	955	9,076	02/03/2021	06/01/2034
61255Q-AQ-9	MONTEREY PARK CALIF POB			1	1.C FE	1,500,000	95.9190	1,438,785	1,500,000	1,500,000					2.493	2.493	JD	3,116	29,604	02/03/2021	06/01/2036
61255Q-AK-2	MONTEREY PK CA PENSN OBLIG				1.C FE	775,000	97.7450	757,524	775,000	775,000					1.993	1.993	JD	1,287	12,228	02/03/2021	06/01/2031
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,458,432	125.3610	1,504,332	1,200,000	1,400,788		(23,401)			5.000	2.580	MS	20,000	60,000	06/21/2019	09/01/2033
613603-A5-8	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	2,357,067	116.1340	2,496,881	2,150,000	2,311,467		(18,555)			4.000	2.900	MS	28,667	86,000	06/21/2019	09/01/2034
613603-A6-6	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,413,243	115.9740	1,507,662	1,300,000	1,388,405		(10,115)			4.000	3.000	MS	17,333	52,000	06/21/2019	09/01/2035
613603-A7-4	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,079,820	115.7810	1,157,810	1,000,000	1,062,369		(7,111)			4.000	3.080	MS	13,333	40,000	06/21/2019	09/01/2036
613603-A8-2	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,073,480	115.5520	1,155,520	1,000,000	1,057,460		(6,531)			4.000	3.150	MS	13,333	40,000	06/21/2019	09/01/2037
613603-A9-0	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	962,892	115.3710	1,038,339	900,000	949,202		(5,582)			4.000	3.190	MS	12,000	36,000	06/21/2019	09/01/2038
613603-B2-4	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,066,300	115.1700	1,151,700	1,000,000	1,051,892		(5,877)			4.000	3.230	MS	13,333	40,000	06/21/2019	09/01/2039
613603-B3-2	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	3,581,737	114.1310	3,869,041	3,390,000	3,540,877		(17,026)			4.000	3.337	MS	45,200	105,000	09/19/2019	09/01/2044
613603-YE-3	MONTGOMERY CNTY PA HIGHER ED &				1.F FE	1,035,550	103.1510	964,462	935,000	951,152		(23,780)			5.000	2.370	MS	15,583	46,750	04/18/2018	09/01/2022
613603-YF-0	MONTGOMERY CNTY PA HIGHER ED &				1.F FE	1,012,986	107.6760	969,084	900,000	936,936		(21,456)			5.000	2.470	MS	15,000	45,000	04/18/2018	09/01/2023
613603-YG-8	MONTGOMERY CNTY PA HIGHER ED &				1.F FE	1,139,790	111.3590	1,113,590	1,000,000	1,061,687		(22,069)			5.000	2.590	MS	16,667	50,000	04/18/2018	09/01/2024
613603-YN-3	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	1,381,788	123.2470	1,478,964	1,200,000	1,324,160		(16,424)			5.000	3.260	MS	20,000	60,000	04/18/2018	09/01/2031
613603-YP-8	MONTGOMERY CNTY PA HIGHER ED &			1	1.F FE	2,297,300	123.0170	2,460,340	2,000,000	2,203,154		(26,842)			5.000	3.290	MS	33,333	100,000	04/18/2018	09/01/2032
631060-CK-4	NARRAGANSETT R I BAY COMMN REV				1.D FE	850,000	100.7430	856,316	850,000	850,000					1.497	1.497	MS	4,242	12,725	02/27/2020	09/01/2024
631060-CL-2	NARRAGANSETT R I BAY COMMN REV				1.D FE	2,350,000	100.7020	2,366,497	2,350,000	2,350,000					1.597	1.597	MS	12,510	37,530	02/27/2020	09/01/2025
631060-CM-0	NARRAGANSETT R I BAY COMMN REV				1.D FE	4,400,000	101.0090	4,444,396	4,400,000	4,400,000					1.764	1.764	MS	25,872	77,616	02/27/2020	09/01/2026
25483V-WX-8	NATIONAL PUBLIC RADIO INC				1.F FE	315,000	100.2670	315,841	315,000	315,000					1.438	1.438	AO	1,132	4,530	06/25/2020	04/01/2022
25483V-WY-6	NATIONAL PUBLIC RADIO INC				1.F FE	455,000	100.9870	459,491	455,000	455,000					1.558	1.558	AO	1,772	7,089	06/25/2020	04/01/2023
25483V-WZ-3	NATIONAL PUBLIC RADIO INC				1.F FE	450,000	101.2500	455,625	450,000	450,000					1.667	1.667	AO	1,875	7,502	06/25/2020	04/01/2024
25483V-XB-5	NATIONAL PUBLIC RADIO INC				1.F FE	720,000	102.2940	736,517	720,000	720,000					2.136	2.136	AO	3,845	15,379	06/25/2020	04/01/2026
25483V-XC-3	NATIONAL PUBLIC RADIO INC				1.F FE	800,000	102.3400	818,720	800,000	800,000					2.246	2.246	AO	4,492	17,968	06/25/2020	04/01/2027
25483V-XD-1	NATIONAL PUBLIC RADIO INC				1.F FE	755,000	102.7410	775,695	755,000	755,000					2.412	2.412	AO	4,553	18,211	06/25/2020	04/01/2028
25483V-XE-9	NATIONAL PUBLIC RADIO INC				1.F FE	1,125,000	103.1060	1,159,943	1,125,000	1,125,000					2.532	2.532	AO	7,121	28,485	06/25/2020	04/01/2029
25483V-XF-6	NATIONAL PUBLIC RADIO INC				1.F FE	1,260,000	103.1700	1,299,942	1,260,000	1,260,000					2.582	2.582	AO	8,133	32,533	06/25/2020	04/01/2030
25483V-XG-4	NATIONAL PUBLIC RADIO INC				1.F FE	900,000	103.3670	930,303	900,000	900,000					2.682	2.682	AO	6,035	24,138	06/25/2020	04/01/2031
25483V-XH-2	NATIONAL PUBLIC RADIO INC				1.F FE	900,000	103.6990	933,291	900,000	900,000					2.782	2.782	AO	6,260	25,038	06/25/2020	04/01/2032
25483V-XJ-8	NATIONAL PUBLIC RADIO INC				1.F FE	1,530,000	104.3050	1,595,867	1,530,000	1,530,000					2.932	2.932	AO	11,215	44,860	06/25/2020	04/01/2033
25483V-XK-5	NATIONAL PUBLIC RADIO INC				1.F FE	1,935,000	104.1200	2,014,722	1,935,000	1,935,000					2.982	2.982	AO	14,425	57,702	06/25/2020	04/01/2034
25483V-XL-3	NATIONAL PUBLIC RADIO INC				1.F FE	1,480,000	103.7810	1,535,959	1,480,000	1,480,000					3.032	3.032	AO	11,218	44,874	06/25/2020	04/01/2035
25483V-XN-9	NATIONAL PUBLIC RADIO INC				1.F FE	950,000	104.3890	991,696	950,000	950,000					3.532	3.532	AO	8,389	33,554	06/25/2020	04/01/2047
63902H-AE-9	NATURE CONSERVANCY (THE)				1.C FE	1,160,000	99.7430	1,157,022	1,160,000	1,160,000					0.367	0.367	JJ	2,129	1,774	01/27/2021	07/01/2022
63902H-AF-6	NATURE CONSERVANCY (THE)				1.C FE	850,000	99.1500	842,778	850,000	850,000					0.467	0.467	JJ	1,985	1,654	01/27/2021	07/01/2023
63902H-AH-2	NATURE CONSERVANCY (THE)				1.C FE	2,250,000	97.8610	2,201,877	2,250,000	2,250,000					0.794	0.467	JJ	8,933	7,444	01/27/2021	07/01/2023
63902H-AK-5	NATURE CONSERVANCY (THE)				1.C FE	2,000,000	97.6680	1,953,354	2,000,000	2,000,000					1.154	1.154	JJ	11,540	9,617	01/27/2021	07/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63902H-AL-3	NATURE CONSERVANCY (THE)				1.C FE	2,275,000	97.5140	2,218,432	2,275,000	2,275,000					1.304	1.154	JJ	14,833	12,361	01/27/2021	07/01/2027
63902H-AP-4	NATURE CONSERVANCY (THE)				1.C FE	2,350,000	97.3980	2,288,851	2,350,000	2,350,000					1.711	1.711	JJ	20,104	16,754	01/27/2021	07/01/2031
63902H-AR-0	NATURE CONSERVANCY (THE)				1.C FE	902,000	96.6500	871,783	902,000	902,000					1.861	1.861	JJ	8,393	6,994	01/27/2021	07/01/2033
63967U-AA-0	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C FE	446,180	112.4950	449,980	400,000	433,300		(5,973)			4.000	2.290	JJ	8,000	16,000	10/11/2019	01/01/2033
63967U-AB-8	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C FE	1,112,990	112.5720	1,125,720	1,000,000	1,081,646		(14,539)			4.000	2.330	JJ	20,000	40,000	10/11/2019	01/01/2034
63967U-AC-6	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C FE	1,109,920	112.5790	1,125,790	1,000,000	1,079,642		(14,049)			4.000	2.380	JJ	20,000	40,000	10/11/2019	01/01/2035
63967U-AD-4	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C FE	1,378,800	112.5960	1,401,820	1,245,000	1,342,161		(17,005)			4.000	2.420	JJ	24,900	49,800	10/11/2019	01/01/2036
63967U-AE-2	NEBRASKA EDL HEALTH CULTURAL & SOC			1	1.C FE	1,105,030	112.3880	1,123,880	1,000,000	1,076,445		(13,270)			4.000	2.460	JJ	20,000	40,000	10/11/2019	01/01/2037
63968A-H2-4	NEBRASKA PUB PWR DIST REV				1.E FE	717,025	113.2850	651,389	575,000	625,684		(16,246)			5.000	1.960	JJ	14,375	28,750	01/27/2016	01/01/2025
64461X-ED-3	NEW HAMPSHIRE HEALTH & ED FACS				1.B FE	4,269,516	125.7740	4,276,316	3,400,000	3,957,907		(79,991)			5.000	2.240	JD	14,167	170,000	12/14/2017	06/01/2028
646139-3H-6	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	2,508,822	102.3990	2,273,258	2,220,000	2,254,371		(67,787)			5.000	3.978	JJ	55,500	111,000	02/15/2018	01/01/2038
646140-AZ-6	NEW JERSEY ST TPK AUTH TPK REV				1.F FE	60,030	104.6390	57,551	55,000	57,520		(2,510)			5.000	0.404	JJ	1,375	1,375	01/01/2021	01/01/2023
64711N-U4-5	NEW MEXICO FIN AUTH REV				1.B FE	258,311	101.9900	224,378	220,000	223,314		(7,882)			5.000	1.360	JD	917	11,000	05/25/2017	06/01/2022
64711N-U5-2	NEW MEXICO FIN AUTH REV				1.B FE	149,633	106.6990	133,374	125,000	131,055		(4,197)			5.000	1.530	JD	521	6,250	05/25/2017	06/01/2023
64711N-U6-0	NEW MEXICO FIN AUTH REV				1.B FE	950,079	111.0660	866,315	780,000	841,261		(24,641)			5.000	1.670	JD	3,250	39,000	05/25/2017	06/01/2024
64763H-GS-8	NEW ORLEANS LA AVIATION BRD RE				1.F FE	229,234	104.6280	209,256	200,000	205,488		(5,369)			5.000	2.210	JJ	5,000	10,000	05/12/2017	01/01/2023
64763H-HR-9	NEW ORLEANS LA AVIATION BRD RE				1.F FE	806,395	100.0000	730,000	730,000	730,000		(18,713)			5.000	2.390	JJ	18,250	36,500	05/12/2017	01/01/2022
64763H-HS-7	NEW ORLEANS LA AVIATION BRD RE				1.F FE	802,634	104.6280	753,322	720,000	736,657		(16,225)			5.000	2.641	JJ	18,000	36,000	05/12/2017	01/01/2023
647719-QF-3	NEW ORLEANS LA SEWER SYSTEM				2.A FE	785,552	97.8200	782,560	800,000	785,587		35			1.891	2.103	JD	1,261		12/22/2021	06/01/2031
647719-QH-9	NEW ORLEANS LA SEWER SYSTEM			1	2.A FE	1,946,700	96.9710	1,939,420	2,000,000	1,946,802		102			2.091	2.358	JD	3,485		12/22/2021	06/01/2033
647719-QK-2	NEW ORLEANS LA SEWER SYSTEM			1	2.A FE	960,020	95.6470	956,470	1,000,000	960,083		63			2.241	2.595	JD	1,868		12/22/2021	06/01/2035
647719-QM-8	NEW ORLEANS LA SEWER SYSTEM			1	2.A FE	1,485,315	98.6290	1,479,435	1,500,000	1,485,329		14			2.839	2.905	JD	3,549		12/22/2021	06/01/2041
647753-MH-2	NEW ORLEANS LA WATER SYSTEM			1	2.A FE	1,261,351	96.6640	1,256,632	1,300,000	1,261,429		78			2.041	2.351	JD	2,211		12/22/2021	12/01/2032
647753-MK-5	NEW ORLEANS LA WATER SYSTEM			1	2.A FE	2,644,013	96.6670	2,634,176	2,725,000	2,644,146		133			2.241	2.511	JD	5,089		12/22/2021	12/01/2034
647753-MM-1	NEW ORLEANS LA WATER SYSTEM			1	2.A FE	1,918,960	95.5860	1,911,720	2,000,000	1,919,071		111			2.341	2.672	JD	3,902		12/22/2021	12/01/2036
648797-MT-2	NEW SMYRNA BEACH FLA UTILS COM			1	1.C FE	631,457	121.0080	629,242	520,000	614,763		(10,648)			4.000	2.026	AO	5,200	20,800	05/22/2020	10/01/2032
648797-MU-9	NEW SMYRNA BEACH FLA UTILS COM			1	1.C FE	353,785	120.8100	356,390	295,000	345,036		(5,583)			4.000	2.260	AO	2,950	11,800	05/22/2020	10/01/2033
649674-KZ-0	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	609,500	130.7500	601,450	460,000	595,867		(13,633)			5.000	2.143	FA	8,689	14,056	12/16/2020	02/15/2034
649674-LA-4	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	653,697	130.4820	645,886	495,000	639,252		(14,445)			5.000	2.322	FA	9,350	15,125	12/16/2020	02/15/2035
649674-LB-2	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	684,434	130.1460	676,759	520,000	669,495		(14,939)			5.000	2.478	FA	9,822	15,889	12/16/2020	02/15/2036
649674-LC-0	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	859,268	129.8530	850,537	655,000	840,744		(18,524)			5.000	2.615	FA	12,372	20,014	12/16/2020	02/15/2037
649674-LH-9	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	2,113,632	117.9300	2,122,740	1,800,000	2,085,769		(27,863)			4.000	2.926	FA	27,200	41,556	12/16/2020	02/15/2045
649674-LJ-5	NEW YORK N Y CITY HEALTH & HOSP CO			1	1.E FE	1,030,709	117.5620	1,034,546	880,000	1,017,339		(13,370)			4.000	3.045	FA	13,298	21,511	12/16/2020	02/15/2048
64970H-ET-7	NEW YORK N Y CITY HSG DEV CORP			1	1.A FE	850,632	103.8550	830,840	800,000	833,188		(17,444)			3.375	1.129	MN	3,450	27,000	01/01/2021	11/15/2029
64972B-C2-9	NEW YORK N Y CITY HSG DEV CORP			1	1.C FE	1,540,635	100.5920	1,508,880	1,500,000	1,510,203		(30,432)			3.050	0.999	MN	7,625	45,750	01/01/2021	11/01/2027
64972C-CL-5	NEW YORK N Y CITY HSG DEV CORP			1	1.C FE	3,548,052	103.8580	3,479,243	3,350,000	3,478,936		(69,116)			3.375	1.245	MN	18,844	113,063	01/01/2021	11/01/2029
64971X-DG-0	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	17,612,694	124.2690	18,627,923	14,990,000	16,751,479		(249,482)			5.000	2.952	MN	124,917	749,500	11/20/2018	05/01/2033
64971X-HJ-0	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE	5,814,700	125.0450	6,252,250	5,000,000	5,571,109		(77,166)			5.000	3.070	FA	104,167	250,000	09/07/2018	08/01/2034
64971X-MC-9	NEW YORK N Y CITY TRANSITIONAL				1.A FE	9,499,525	101.9130	9,681,735	9,500,000	9,499,770		122			2.030	2.031	MN	32,142	192,850	12/12/2019	11/01/2023
64971X-SY-5	NEW YORK N Y CITY TRANSITIONAL				1.A FE	4,000,000	97.5710	3,902,840	4,000,000	4,000,000					1.550	1.550	MN	10,333	62,000	09/16/2020	05/01/2028
64990C-A6-8	NEW YORK ST DORM AUTH REVS NON				1.D FE	362,228	115.5850	340,976	295,000	325,402		(8,316)			5.000	1.940	JJ	7,375	14,750	05/17/2017	07/01/2025
64990G-JN-3	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	8,307,180	128.0930	8,966,510	7,000,000	7,984,328		(115,905)			5.000	2.900	JJ	175,000	350,000	02/13/2019	07/01/2037
64990G-JP-8	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	3,135,157	128.1480	3,402,329	2,655,000	3,016,846		(42,497)			5.000	2.960	JJ	66,375	132,750	02/13/2019	07/01/2038
64990G-JQ-6	NEW YORK ST DORM AUTH REVS NON			1	1.D FE	4,115,860	128.0970	4,483,395	3,500,000	3,964,411		(54,425)			5.000	3.010	JJ	87,500	175,000	02/13/2019	07/01/2039
65000B-GR-3	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	950,000	99.5830	946,039	950,000	950,000					0.644	0.644	JJ	493		11/19/2021	07/01/2023
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	6,750,000	99.6130	6,723,878	6,750,000	6,750,000					1.085	1.085	JJ	5,900		11/19/2021	07/01/2024
65000B-GT-9	NEW YORK ST DORM AUTH REVS NON			1	1.E FE	4,315,000	99.5740	4,296,618	4,315,000	4,315,000					1.366	1.366	JJ	4,748		11/19/2021	07/01/2025
64986D-KJ-3	NEW YORK ST ENVIRONMENTAL FACS			1	1.A FE	160,186	127.9290	159,911	125,000	153,965		(3,618)			5.000	2.822	JD	278	6,250	03/30/2020	06/15/2036
64986D-KK-0	NEW YORK ST ENVIRONMENTAL FACS			1	1.A FE	2,729,848	127.6860	2,732,480	2,140,000	2,625,798		(60,517)			5.000	2.945	JD	4,756	107,000	03/30/2020	06/15/2037
64986D-KL-8	NEW YORK ST ENVIRONMENTAL FACS			1	1.A FE	2,740,578	127.4940	2,747,496	2,155,000	2,637,439		(59,996)			5.000	3.043	JD	4,789	107,750	03/30/2020	06/15/2038
64986D-KM-6	NEW YORK ST ENVIRONMENTAL FACS			1	1.A FE	1,502,414	127.3630	1,509,252	1,185,000	1,446,593		(32,476)			5.000	3.132	JD	2,633	59,250	03/30/2020	06/15/2039
64986D-KN-4	NEW YORK ST ENVIRONMENTAL FACS			1	1.A FE	1,320,870	127.0200	1,327,359	1,045,000	1,272,428		(28,186)			5.000	3.212	JD	2,322	52,250	03/30/2020	06/15/2040
649883-G5-8	NEW YORK ST MTG AGY HOMEOWNER			1	1.B FE	1,276,523	101.8940	219,072	215,000	225,857		(3,810)			3.800	1.906	AO	2,043	8,170	01/01/2021	10/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649883-K8-7	NEW YORK ST MTG AGY HOMEOWNER			1	1.B FE	2,924,646	102.5180	1,824,820	1,780,000	1,886,809		(37,727)			3.800	1.562	AO	16,910	67,640	01/01/2021	04/01/2028
64988R-GM-8	NEW YORK ST MTG AGY REV			1	1.A FE	3,158,400	104.1400	3,124,200	3,000,000	3,117,264		(41,136)			3.400	1.933	AO	25,500	102,000	01/01/2021	10/01/2030
650035-W7-9	NEW YORK ST URBAN DEV CORP REV				1.B FE	122,310	110.1960	110,196	100,000	106,507		(2,859)			5.000	1.970	MS	1,472	5,000	03/09/2016	03/15/2024
64990F-QS-6	NEW YORK STATE PERSONAL INCOME TAX				1.C FE	5,000,000	103.2900	5,164,500	5,000,000	5,000,000					2.438	2.438	FA	46,051	121,900	12/19/2019	02/15/2026
65818P-PG-8	NORTH CAROLINA CAPITAL FACILITIES				2.B FE	700,000	99.8390	698,873	700,000	700,000					0.880	0.880	AO	1,540	873	07/23/2021	10/01/2022
65818P-PH-6	NORTH CAROLINA CAPITAL FACILITIES				2.B FE	900,000	99.2590	893,331	900,000	900,000					1.050	1.050	AO	2,363	1,339	07/23/2021	10/01/2023
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOM			1	1.B FE	420,299	104.4240	292,387	280,000	297,534		(4,219)			3.150	1.530	JJ	4,725	4,253	01/01/2021	07/01/2031
658289-F6-5	NORTH CAROLINA ST UNIV N C RAL				1.C FE	1,893,974	103.5910	1,745,508	1,685,000	1,723,044		(49,913)			5.000	1.950	AO	21,063	84,250	06/08/2018	10/01/2022
658289-F7-3	NORTH CAROLINA ST UNIV N C RAL				1.C FE	1,375,572	108.1880	1,298,256	1,200,000	1,260,519		(33,637)			5.000	2.050	AO	15,000	60,000	06/08/2018	10/01/2023
65830R-AZ-2	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	563,555	100.0000	500,000	500,000	500,000		(13,921)			5.000	2.170	JJ	12,500	25,000	03/23/2017	01/01/2022
65830R-BA-6	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	795,207	104.5980	732,186	700,000	717,524		(17,102)			5.000	2.450	JJ	17,500	35,000	03/23/2017	01/01/2023
65830R-BC-2	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	1,148,560	112.4580	1,124,580	1,000,000	1,061,388		(19,331)			5.000	2.850	JJ	25,000	50,000	03/23/2017	01/01/2025
65830R-BQ-1	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	230,897	100.0000	215,000	215,000	215,000		(5,340)			5.000	2.470	JJ	5,375	10,750	11/21/2018	01/01/2022
65830R-BR-9	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	398,777	104.5980	381,783	365,000	373,664		(8,445)			5.000	2.580	JJ	9,125	18,250	11/21/2018	01/01/2023
65830R-BS-7	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	481,954	108.6890	472,797	435,000	454,351		(9,293)			5.000	2.700	JJ	10,875	21,750	11/21/2018	01/01/2024
65830R-BT-5	NORTH CAROLINA TPK AUTH TRIANG				2.B FE	1,791,856	112.4580	1,799,328	1,600,000	1,699,174		(31,243)			5.000	2.830	JJ	40,000	80,000	11/21/2018	01/01/2025
65830R-CA-5	NORTH CAROLINA TPK AUTH TRIANG			1	2.B FE	1,246,099	125.7690	1,377,171	1,095,000	1,205,457		(13,774)			5.000	3.370	JJ	27,375	54,750	11/21/2018	01/01/2032
65830R-CB-3	NORTH CAROLINA TPK AUTH TRIANG			1	2.B FE	3,400,290	125.5650	3,766,950	3,000,000	3,292,820		(36,441)			5.000	3.420	JJ	75,000	150,000	11/21/2018	01/01/2033
65944R-KU-5	NORTH FT BEND WTR AUTH TEX WTRSYS			1	1.E FE	725,647	118.9370	749,303	630,000	706,472		(8,657)			4.000	2.320	JD	1,120	25,200	09/05/2019	12/15/2040
660027-AK-9	NORTH HOUSTON DEV CORP TAX INCREME				1.C FE	749,280	125.1360	750,816	600,000	720,251		(14,282)			5.000	2.150	MS	10,000	30,000	11/14/2019	09/01/2029
660027-AM-5	NORTH HOUSTON DEV CORP TAX INCREME			1	1.C FE	376,965	124.0160	378,249	305,000	363,042		(6,854)			5.000	2.280	MS	5,083	15,250	11/14/2019	09/01/2031
660027-AP-8	NORTH HOUSTON DEV CORP TAX INCREME			1	1.C FE	842,408	114.8670	861,503	750,000	824,727		(8,717)			4.000	2.560	MS	10,000	30,000	11/14/2019	09/01/2033
660027-AR-4	NORTH HOUSTON DEV CORP TAX INCREME			1	1.C FE	613,751	114.4320	629,376	550,000	601,592		(5,997)			4.000	2.640	MS	7,333	22,000	11/14/2019	09/01/2035
660043-DJ-6	NORTH HUDSON SEW AUTH N J GROS				1.F FE	1,800,000	105.1150	1,892,070	1,800,000	1,800,000					2.721	2.721	JD	4,082	48,978	11/12/2019	06/01/2026
661046-BT-8	NORTH MIAMI BEACH FLA WTR REV				1.E FE	190,000	100.7830	191,488	190,000	190,000					1.946	1.946	FA	1,541	3,697	01/17/2020	08/01/2022
661046-BU-5	NORTH MIAMI BEACH FLA WTR REV				1.E FE	1,000,000	101.5110	1,015,110	1,000,000	1,000,000					1.925	1.925	FA	8,021	19,250	01/17/2020	08/01/2023
661046-BW-1	NORTH MIAMI BEACH FLA WTR REV				1.E FE	1,200,000	101.9600	1,223,520	1,200,000	1,200,000					2.071	2.071	FA	10,355	24,852	01/17/2020	08/01/2025
661046-BX-9	NORTH MIAMI BEACH FLA WTR REV				1.E FE	920,000	102.2480	940,682	920,000	920,000					2.211	2.211	FA	8,476	20,341	01/17/2020	08/01/2026
661046-BZ-4	NORTH MIAMI BEACH FLA WTR REV				1.E FE	785,000	102.5550	805,057	785,000	785,000					2.436	2.436	FA	7,968	19,123	01/17/2020	08/01/2028
661046-CA-8	NORTH MIAMI BEACH FLA WTR REV				1.E FE	810,000	102.8200	832,842	810,000	810,000					2.506	2.506	FA	8,458	20,299	01/17/2020	08/01/2029
66285W-YY-6	NORTH TEX TWY AUTH REV			1	1.E FE	1,145,520	117.7270	1,206,702	1,025,000	1,117,652		(11,930)			4.000	2.580	JJ	20,500	41,000	07/17/2019	01/01/2036
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A				1.G FE	264,895	107.4290	236,344	220,000	230,841		(6,520)			5.000	1.900	FA	4,156	11,000	06/24/2016	08/15/2023
663903-EA-6	NORTHEAST OHIO REGL SWR DIST W			1	1.B FE	457,628	106.5020	426,008	400,000	415,768		(11,218)			5.000	2.070	MN	2,556	20,000	02/26/2018	11/15/2032
665304-HT-1	NORTHERN KY UNIV				1.E FE	750,000	100.0620	750,465	750,000	750,000					1.862	1.862	MS	4,655	5,082	04/07/2021	09/01/2027
665304-HU-8	NORTHERN KY UNIV				1.E FE	750,000	100.7270	755,453	750,000	750,000					2.062	2.062	MS	5,155	5,628	04/07/2021	09/01/2028
665304-HV-6	NORTHERN KY UNIV				1.E FE	675,000	101.2930	683,728	675,000	675,000					2.278	2.278	MS	5,126	5,595	04/07/2021	09/01/2029
665304-HX-2	NORTHERN KY UNIV				1.E FE	775,000	102.5640	794,871	775,000	775,000					2.488	2.488	MS	6,427	7,017	04/07/2021	09/01/2031
665304-HY-0	NORTHERN KY UNIV			1	1.E FE	1,000,000	103.4270	1,034,270	1,000,000	1,000,000					2.538	2.538	MS	8,460	9,236	04/07/2021	09/01/2032
665304-HZ-7	NORTHERN KY UNIV			1	1.E FE	1,500,000	103.5720	1,553,580	1,500,000	1,500,000					2.638	2.638	MS	13,190	14,399	04/07/2021	09/01/2033
56042R-G9-7	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	604,915	121.1950	605,975	500,000	599,033		(5,882)			4.000	2.343	JJ	12,333		05/06/2021	07/01/2036
56042R-H3-9	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	416,997	120.4820	421,687	350,000	413,274		(3,723)			4.000	2.607	JJ	8,633		05/06/2021	07/01/2038
56042R-H5-4	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	355,605	119.9190	359,757	300,000	352,524		(3,081)			4.000	2.747	JJ	7,400		05/06/2021	07/01/2040
56042R-H6-2	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	591,165	119.6320	598,160	500,000	586,121		(5,044)			4.000	2.808	JJ	12,333		05/06/2021	07/01/2041
56042R-H7-0	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	589,160	117.8850	589,425	500,000	584,237		(4,923)			4.000	2.934	JAN	12,333		05/06/2021	07/01/2046
56042R-H8-8	NORTHERN LIGHT HEALTH OBLIGATED GR			1	1.E FE	821,331	117.2360	820,652	700,000	814,648		(6,683)			4.000	3.066	JAN	17,267		05/06/2021	07/01/2050
56042R-J4-5	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	400,000	99.3950	397,580	400,000	400,000					1.054	1.054	JJ	2,600		05/06/2021	07/01/2025
56042R-J5-2	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	400,000	99.4650	397,860	400,000	400,000					1.304	1.304	JJ	3,217		05/06/2021	07/01/2026
56042R-J6-0	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	300,000	100.4510	301,353	300,000	300,000					1.659	1.659	JJ	3,069		05/06/2021	07/01/2027
56042R-J7-8	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	400,000	100.2820	401,128	400,000	400,000					1.859	1.859	JJ	4,586		05/06/2021	07/01/2028
56042R-J8-6	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	500,000	101.4390	507,195	500,000	500,000					2.085	2.085	JJ	6,429		05/06/2021	07/01/2029
56042R-J9-4	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	750,000	101.2460	759,345	750,000	750,000					2.185	2.185	JJ	10,106		05/06/2021	07/01/2030
56042R-K2-7	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	1,000,000	101.4180	1,014,180	1,000,000	1,000,000					2.285	2.285	JJ	14,091		05/06/2021	07/01/2031
56042R-K3-5	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	1,000,000	101.5480	1,015,480	1,000,000	1,000,000					2.385	2.385	JJ	14,708		05/06/2021	07/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56042R-K4-3	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	1,000,000	101.7700	1,017,700	1,000,000	1,000,000					2.485	2.485	JJ	15,324		05/06/2021	07/01/2033
56042R-K5-0	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	1,370,000	101.8010	1,394,674	1,370,000	1,370,000					2.565	2.565	JJ	21,670		05/06/2021	07/01/2034
56042R-K6-8	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	1,000,000	102.0900	1,020,900	1,000,000	1,000,000					2.635	2.635	JJ	16,249		05/06/2021	07/01/2035
56042R-K7-6	NORTHERN LIGHT HEALTH OBLIGATED GR				1.E FE	1,000,000	102.0990	1,020,990	1,000,000	1,000,000					2.685	2.685	JJ	16,558		05/06/2021	07/01/2036
665398-LK-7	NORTHERN MICH UNIV REVS				1.F FE	741,247	104.3120	704,106	675,000	693,387		(19,694)			5.000	1.985	JD	2,813	33,750	03/26/2020	12/01/2022
665398-LL-5	NORTHERN MICH UNIV REVS				1.F FE	396,512	108.7680	380,688	350,000	366,942		(8,539)			5.000	2.400	JD	1,458	17,500	05/18/2018	12/01/2023
665398-LM-3	NORTHERN MICH UNIV REVS				1.F FE	228,992	112.9710	225,942	200,000	213,628		(4,445)			5.000	2.560	JD	833	10,000	05/18/2018	12/01/2024
665444-JV-8	NORTHERN MUN PWR AGY MINN ELEC				1.G FE	1,018,707	100.0000	855,000	855,000	855,000		(29,937)			5.000	1.460	JJ	21,375	42,750	04/07/2016	01/01/2022
665444-JX-4	NORTHERN MUN PWR AGY MINN ELEC				1.G FE	2,366,682	108.8770	2,101,326	1,930,000	2,049,998		(58,388)			5.000	1.820	JJ	48,250	96,500	04/07/2016	01/01/2024
66645H-AL-8	NORTHGLENN CO WSTEWTR			1	1.C FE	190,827	123.1190	184,679	150,000	187,280		(3,547)			4.000	1.294	JD	500	4,867	01/28/2021	12/01/2031
66645H-AM-6	NORTHGLENN CO WSTEWTR			1	1.C FE	126,580	122.8530	122,853	100,000	124,277		(2,303)			4.000	1.531	JD	333	3,244	01/28/2021	12/01/2032
66645H-AN-4	NORTHGLENN CO WSTEWTR			1	1.C FE	315,393	122.6450	306,613	250,000	309,737		(5,656)			4.000	1.717	JD	833	8,111	01/28/2021	12/01/2033
66645H-AP-9	NORTHGLENN CO WSTEWTR			1	1.C FE	125,841	122.3820	122,382	100,000	123,609		(2,232)			4.000	1.868	JD	333	3,244	01/28/2021	12/01/2034
66645H-AU-8	NORTHGLENN CO WSTEWTR			1	1.C FE	358,591	121.2850	351,727	290,000	352,723		(5,868)			4.000	2.426	JD	967	9,409	01/28/2021	12/01/2039
66645H-AV-6	NORTHGLENN CO WSTEWTR			1	1.C FE	474,871	121.0810	466,162	385,000	467,193		(7,678)			4.000	2.499	JD	1,283	12,491	01/28/2021	12/01/2040
34061U-ED-6	NOVA SOUTHEASTERN UNIVERSITY				1.G FE	1,125,000	100.1880	1,127,115	1,125,000	1,125,000					1.795	1.795	AO	5,048	20,194	06/18/2020	04/01/2022
34061U-EE-4	NOVA SOUTHEASTERN UNIVERSITY				1.G FE	1,480,000	100.5360	1,487,933	1,480,000	1,480,000					1.976	1.976	AO	7,311	29,245	06/18/2020	04/01/2023
34061U-EF-1	NOVA SOUTHEASTERN UNIVERSITY				1.G FE	2,520,000	100.3270	2,528,240	2,520,000	2,520,000					2.141	2.141	AO	13,488	53,953	06/18/2020	04/01/2024
34061U-EG-9	NOVA SOUTHEASTERN UNIVERSITY				1.G FE	3,145,000	100.0390	3,146,227	3,145,000	3,145,000					2.291	2.291	AO	18,013	72,052	06/18/2020	04/01/2025
34061U-EP-9	NOVA SOUTHEASTERN UNIVERSITY			1	1.G FE	900,000	103.5760	932,184	900,000	900,000					4.009	4.009	AO	9,020		06/18/2020	04/01/2040
20775D-CM-2	NUVANCE HEALTH			1	2.B FE	1,034,037	116.4530	1,048,077	900,000	1,004,830		(12,667)			4.000	2.300	JJ	18,000	36,000	08/14/2019	07/01/2034
20775D-CN-0	NUVANCE HEALTH			1	2.B FE	1,603,196	116.2810	1,627,934	1,400,000	1,558,989		(19,179)			4.000	2.340	JJ	28,000	56,000	08/14/2019	07/01/2035
20775D-CP-5	NUVANCE HEALTH			1	2.B FE	2,051,064	116.0700	2,089,260	1,800,000	1,996,570		(23,651)			4.000	2.400	JJ	36,000	72,000	08/14/2019	07/01/2036
267045-MD-1	NUVANCE HEALTH			1	2.B FE	808,920	117.4340	822,038	700,000	785,122		(10,317)			4.000	2.230	JJ	14,000	28,000	08/14/2019	07/01/2035
676306-DH-3	OGDEN CITY UTAH SWR & WTR REV				1.D FE	282,132	102.1570	240,069	235,000	238,946		(8,584)			5.000	1.290	JD	522	11,750	10/06/2016	06/15/2022
199520-CF-2	OHIO (STATE OF)			1	1.C FE	611,248	119.2440	637,955	535,000	596,374		(6,960)			4.000	2.400	JD	1,783	21,400	10/17/2019	12/01/2038
199520-CG-0	OHIO (STATE OF)			1	1.C FE	1,659,670	119.0290	1,737,823	1,460,000	1,620,815		(18,189)			4.000	2.460	JD	4,867	58,400	10/17/2019	12/01/2039
199520-CJ-4	OHIO (STATE OF)			1	1.C FE	872,875	118.6050	919,189	775,000	853,915		(8,881)			4.000	2.570	JD	2,583	31,000	10/17/2019	12/01/2041
677524-DW-7	OHIO (STATE OF)				1.C FE	3,000,000	101.3250	3,039,750	3,000,000	3,000,000					1.610	1.610	AO	12,075	48,300	02/19/2020	10/01/2023
677524-EB-2	OHIO (STATE OF)				1.C FE	500,000	103.3530	516,765	500,000	500,000					2.391	2.391	AO	2,989	11,955	02/19/2020	10/01/2033
67759H-LE-2	OHIO (STATE OF)				1.C FE	2,500,000	101.3250	2,533,125	2,500,000	2,500,000					1.610	1.610	AO	10,063	40,250	02/19/2020	10/01/2023
67759H-LF-9	OHIO (STATE OF)				1.C FE	2,250,000	101.5300	2,284,425	2,250,000	2,250,000					1.678	1.678	AO	9,439	37,755	02/19/2020	10/01/2024
67759H-LJ-1	OHIO (STATE OF)				1.C FE	540,000	103.0720	556,589	540,000	540,000					2.291	2.291	AO	3,093	12,371	02/19/2020	10/01/2031
67759H-MM-3	OHIO (STATE OF)			1	1.C FE	1,446,441	127.0650	1,467,601	1,155,000	1,401,624		(27,034)			5.000	3.267	AO	14,438	57,750	04/16/2020	04/01/2040
67759H-MP-6	OHIO (STATE OF)				1.C FE	500,000	101.8770	509,385	500,000	500,000					1.850	1.850	AO	2,313	9,250	04/16/2020	04/01/2024
677522-XJ-8	OHIO ST				1.C FE	171,287	105.8820	158,823	150,000	155,411		(4,233)			5.000	2.060	AO	1,875	7,500	02/07/2018	04/01/2023
67760A-DP-8	OHIO ST				1.C FE	437,715	108.8680	408,255	375,000	395,973		(10,630)			5.000	2.010	JD	1,563	18,750	12/05/2017	12/01/2023
67760A-DQ-6	OHIO ST				1.C FE	1,661,744	113.2190	1,585,066	1,400,000	1,514,265		(37,606)			5.000	2.100	JD	5,833	70,000	12/05/2017	12/01/2024
67756D-NP-7	OHIO ST HIGHER EDL FAC COMMN				1.F FE	234,944	114.4990	228,998	200,000	217,006		(4,598)			5.000	2.450	JJ	5,000	10,000	12/01/2017	07/01/2025
67756D-NQ-5	OHIO ST HIGHER EDL FAC COMMN				1.F FE	296,348	118.0530	295,133	250,000	275,659		(5,313)			5.000	2.570	JJ	6,250	12,500	12/01/2017	07/01/2026
67756D-NR-3	OHIO ST HIGHER EDL FAC COMMN				1.F FE	358,281	121.2600	363,780	300,000	335,371		(5,893)			5.000	2.680	JJ	7,500	15,000	12/01/2017	07/01/2027
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN			1	1.F FE	1,031,699	115.4200	1,136,887	985,000	1,016,498		(4,318)			4.000	3.440	JD	3,283	39,400	04/19/2018	12/01/2033
67756D-QR-0	OHIO ST HIGHER EDL FAC COMMN			1	1.F FE	647,473	122.8890	694,323	565,000	622,174		(7,896)			5.000	3.240	JD	2,354	28,250	04/19/2018	12/01/2031
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY				1.C FE	721,886	104.7100	638,731	610,000	631,607		(21,303)			5.000	1.420	JJ	15,250	30,500	08/09/2017	01/01/2023
677561-KA-9	OHIO ST HOSP FAC REV ACTING BY				1.C FE	180,422	109.1910	163,787	150,000	159,937		(4,850)			5.000	1.620	JJ	3,750	7,500	08/09/2017	01/01/2024
677561-KB-7	OHIO ST HOSP FAC REV ACTING BY				1.C FE	1,810,274	113.4450	1,684,658	1,485,000	1,623,163		(44,428)			5.000	1.800	JJ	37,125	74,250	08/09/2017	01/01/2025
67759H-NT-7	OHIO ST SPL OBLIG			1	1.C FE	958,500	131.5240	940,397	715,000	944,120		(14,380)			5.000	1.988	AO	8,938	13,208	05/06/2021	04/01/2034
67759H-NU-4	OHIO ST SPL OBLIG			1	1.C FE	1,109,942	131.2650	1,089,500	830,000	1,093,433		(16,509)			5.000	2.171	AO	10,375	15,332	05/06/2021	04/01/2035
67759H-NV-2	OHIO ST SPL OBLIG			1	1.C FE	1,026,348	130.9430	1,008,261	770,000	1,011,259		(15,089)			5.000	2.337	AO	9,625	14,224	05/06/2021	04/01/2036
67759H-NW-0	OHIO ST SPL OBLIG			1	1.C FE	1,116,007	130.6450	1,097,418	840,000	1,099,791		(16,216)			5.000	2.482	AO	10,500	15,517	05/06/2021	04/01/2037
67759H-NX-8	OHIO ST SPL OBLIG			1	1.C FE	1,324,250	130.4100	1,304,100	1,000,000	1,305,235		(19,015)			5.000	2.611	AO	12,500	18,472	05/06/2021	04/01/2038
67759H-NY-6	OHIO ST SPL OBLIG			1	1.C FE	1,319,940	130.1480	1,301,480	1,000,000	1,301,213		(18,727)			5.000	2.726	AO	12,500	18,472	05/06/2021	04/01/2039
67759H-NZ-3	OHIO ST SPL OBLIG			1	1.C FE	1,460,372	129.9280	1,442,201	1,110,000	1,439,902		(20,469)			5.000	2.829	AO	13,875	20,504	05/06/2021	04/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67759H-PA-6	OHIO ST SPL OBLIG			1	1.C FE	983,535	129.6310	972,233	750,000	969,917		(13,618)			5.000	2.923	AO	9,375	13,854	05/06/2021	04/01/2041
67760H-LC-3	OHIO ST TPK COMMN TPK REV				1.C FE	985,488	114.0780	912,624	800,000	881,215		(25,146)			5.000	1.650	FA	15,111	40,000	09/13/2017	02/15/2025
67765Q-KP-0	OHIO WATER DEVELOPMENT AUTHORITY			1	1.A FE	2,662,180	132.8860	2,657,720	2,000,000	2,660,342		(1,838)			5.000	1.269	JD	8,333		12/21/2021	12/01/2038
67765Q-KQ-8	OHIO WATER DEVELOPMENT AUTHORITY			1	1.A FE	3,320,725	132.7190	3,317,975	2,500,000	3,318,450		(2,275)			5.000	1.296	JD	10,417		12/21/2021	12/01/2039
678535-4L-6	OKLAHOMA CITY AIRPORT TRUST				1.F FE	1,053,957	101.1910	1,097,922	1,085,000	1,063,315		5,779			2.125	2.724	JJ	11,528	23,056	05/08/2020	07/01/2025
678535-4N-2	OKLAHOMA CITY AIRPORT TRUST				1.F FE	525,000	101.3590	532,135	525,000	525,000					2.336	2.336	JJ	6,132	12,264	01/15/2020	07/01/2027
678535-4Q-5	OKLAHOMA CITY AIRPORT TRUST				1.F FE	1,000,000	102.0550	1,020,550	1,000,000	1,000,000					2.568	2.568	JJ	12,840	25,680	01/15/2020	07/01/2029
678535-3U-7	OKLAHOMA CITY OKLA ARPT TRUST			1	1.F FE	2,014,795	122.1860	2,223,785	1,820,000	1,958,800		(18,589)			5.000	3.671	JJ	45,500	91,000	11/07/2018	07/01/2031
67868V-BS-9	OKLAHOMA CNTY OKLA FIN AUTH LE				1.E FE	175,799	108.3950	168,012	155,000	162,306		(3,681)			5.000	2.451	DEC	646	7,750	03/09/2018	12/01/2023
67884N-EU-9	OKLAHOMA DEPT TRANSN REV			1	1.C FE	6,148,660	125.9330	6,523,329	5,180,000	5,841,603		(88,816)			5.000	2.880	MS	86,333	259,000	05/16/2018	09/01/2031
67884N-EW-5	OKLAHOMA DEPT TRANSN REV			1	1.C FE	4,787,633	125.4520	5,093,351	4,060,000	4,557,624		(66,596)			5.000	2.960	MS	67,667	203,000	05/16/2018	09/01/2033
67908P-BF-2	OKLAHOMA ST CAPITOL IMPT AUTH				1.D FE	1,000,000	100.3980	1,003,980	1,000,000	1,000,000					1.749	1.749	JJ	2,089		11/12/2021	07/01/2027
679191-JK-3	OKLAHOMA ST UNIV				1.D FE	490,000	100.9020	494,420	490,000	490,000					1.819	1.819	MS	2,971	11,587	04/15/2020	09/01/2022
679191-JL-1	OKLAHOMA ST UNIV				1.D FE	750,000	101.7460	763,095	750,000	750,000					1.887	1.887	MS	4,718	18,398	04/15/2020	09/01/2023
67920Q-F4-5	OKLAHOMA ST WTR RES BRD			1	1.A FE	276,012	123.1400	277,065	225,000	272,398		(3,614)			4.000	1.802	AO	2,250	4,175	04/01/2021	10/01/2032
67920Q-F5-2	OKLAHOMA ST WTR RES BRD			1	1.A FE	316,378	123.0200	319,852	260,000	312,401		(3,977)			4.000	2.023	AO	2,600	4,824	04/01/2021	10/01/2033
67920Q-F6-0	OKLAHOMA ST WTR RES BRD			1	1.A FE	187,851	122.8640	190,439	155,000	185,538		(2,312)			4.000	2.176	AO	1,550	2,876	04/01/2021	10/01/2034
67920Q-F7-8	OKLAHOMA ST WTR RES BRD			1	1.A FE	277,847	122.6820	282,169	230,000	274,485		(3,362)			4.000	2.301	AO	2,300	4,268	04/01/2021	10/01/2035
67920Q-F8-6	OKLAHOMA ST WTR RES BRD			1	1.A FE	559,474	122.5570	569,890	465,000	552,851		(6,623)			4.000	2.417	AO	4,650	8,628	04/01/2021	10/01/2036
67908P-BB-1	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	2,675,000	99.7730	2,668,928	2,675,000	2,675,000					0.603	0.603	JJ	1,927		11/12/2021	07/01/2023
67908P-BC-9	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	900,000	99.7670	897,903	900,000	900,000					0.988	0.988	JJ	1,062		11/12/2021	07/01/2024
67908P-BD-7	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	1,255,000	99.9230	1,254,034	1,255,000	1,255,000					1.279	1.279	JJ	1,917		11/12/2021	07/01/2025
67908P-BE-5	OKLAHOMA STATE CAPITAL IMPROVEMENT				1.D FE	1,030,000	100.0940	1,030,968	1,030,000	1,030,000					1.529	1.529	JJ	1,881		11/12/2021	07/01/2026
679111-ZD-9	OKLAHOMA TRANSN AUTH OK F/K/A			1	1.D FE	2,130,926	120.0700	2,281,330	1,900,000	2,048,621		(26,923)			5.000	3.291	JJ	47,500	95,000	10/18/2018	01/01/2034
679111-ZE-7	OKLAHOMA TRANSN AUTH OK F/K/A			1	1.D FE	1,953,403	119.9150	2,098,513	1,750,000	1,881,040		(23,688)			5.000	3.361	JJ	43,750	87,500	10/18/2018	01/01/2035
681725-JL-2	OMAHA NEB ARPT AUTH ARPT REV				1.E FE	463,160	104.5220	418,088	400,000	410,913		(11,193)			5.000	2.100	JD	889	20,000	02/10/2017	12/15/2022
681725-JN-8	OMAHA NEB ARPT AUTH ARPT REV				1.E FE	587,430	112.5990	562,995	500,000	535,096		(11,300)			5.000	2.520	JD	1,111	25,000	02/10/2017	12/15/2024
681725-KH-9	OMAHA NEB ARPT AUTH ARPT REV				1.E FE	265,903	109.0380	245,336	225,000	237,346		(6,120)			5.000	2.120	JD	500	11,250	02/10/2017	12/15/2023
681725-KJ-5	OMAHA NEB ARPT AUTH ARPT REV				1.E FE	297,620	113.3210	283,303	250,000	269,028		(6,150)			5.000	2.320	JD	556	12,500	02/10/2017	12/15/2024
68189T-BL-9	OMAHA NEB SPL OBLIG				1.D FE	365,472	113.6370	346,593	305,000	331,844		(8,485)			5.000	2.000	JJ	7,032	15,250	11/15/2017	01/15/2025
68189T-BM-7	OMAHA NEB SPL OBLIG				1.D FE	1,765,002	117.5820	1,710,818	1,455,000	1,615,770		(37,727)			5.000	2.130	JJ	33,546	72,750	11/15/2017	01/15/2026
68189P-FL-3	OMAHA NEB SPL TAX REV				1.C FE	260,570	104.9430	236,122	225,000	232,470		(7,064)			5.000	1.760	JJ	5,188	11,250	11/15/2017	01/15/2023
68189P-FM-1	OMAHA NEB SPL TAX REV				1.C FE	631,471	109.4700	585,665	535,000	568,342		(15,897)			5.000	1.870	JJ	12,335	26,750	11/15/2017	01/15/2024
68189P-FN-9	OMAHA NEB SPL TAX REV				1.C FE	335,927	113.7340	318,455	280,000	304,817		(7,847)			5.000	1.980	JJ	6,456	14,000	11/15/2017	01/15/2025
68189P-FP-4	OMAHA NEB SPL TAX REV				1.C FE	327,974	117.7570	317,944	270,000	300,054		(7,056)			5.000	2.110	JJ	6,225	13,500	11/15/2017	01/15/2026
68189P-FX-7	OMAHA NEB SPL TAX REV				1.C FE	330,490	109.4700	306,516	280,000	297,450		(8,320)			5.000	1.870	JJ	6,456	14,000	11/15/2017	01/15/2024
68189P-FY-5	OMAHA NEB SPL TAX REV				1.C FE	359,922	113.7340	341,202	300,000	326,589		(8,408)			5.000	1.980	JJ	6,917	15,000	11/15/2017	01/15/2025
68189P-FZ-2	OMAHA NEB SPL TAX REV				1.C FE	388,710	117.6260	376,403	320,000	355,620		(8,363)			5.000	2.110	JJ	7,378	16,000	11/15/2017	01/15/2026
68304F-AF-3	ONTARIO CALIF PENSION OBLIG				1.D FE	3,800,000	103.5670	3,935,546	3,800,000	3,800,000					2.877	2.877	JD	9,111	109,326	05/13/2020	06/01/2026
68304F-AN-6	ONTARIO CALIF PENSION OBLIG				1.D FE	3,000,000	107.2130	3,216,390	3,000,000	3,000,000					3.779	3.779	JD	9,448	94,475	05/13/2020	06/01/2038
68442C-DA-1	ORANGE COUNTY WATER DISTRICT				1.A FE	910,000	103.6070	942,824	910,000	910,000					2.311	2.311	FA	7,945	21,030	12/04/2019	08/15/2027
685869-FV-6	OREGON HEALTH SCIENCES UNIV RE				1.D FE	6,000,000	106.4060	6,384,360	6,000,000	6,000,000					2.930	2.930	JJ	87,900	175,800	12/06/2019	07/01/2031
68608J-VC-2	OREGON ST FACS AUTH REV				1.E FE	835,524	118.5780	830,046	700,000	771,173		(15,065)			5.000	2.548	JD	2,917	35,000	11/13/2018	06/01/2026
686499-BQ-6	ORLANDO FLA TOURIST DEV TAX RE				2.C FE	175,192	116.9110	169,521	145,000	159,843		(3,672)			5.000	2.200	MN	1,208	7,250	08/04/2017	11/01/2025
686507-JL-9	ORLANDO FLA UTILS COMMN UTIL S			1	1.C FE	2,945,836	127.2080	3,103,875	2,440,000	2,815,883		(46,447)			5.000	2.650	AO	30,500	122,000	01/17/2019	10/01/2032
686507-JM-7	ORLANDO FLA UTILS COMMN UTIL S			1	1.C FE	3,147,694	126.7870	3,321,819	2,620,000	3,012,433		(48,370)			5.000	2.710	AO	32,750	131,000	01/17/2019	10/01/2033
45204F-DV-4	OSF HEALTHCARE SYSTEM				1.F FE	2,645,000	100.9730	2,670,736	2,645,000	2,645,000					2.509	2.509	MN	8,480	66,363	09/18/2020	05/15/2028
45204F-DW-2	OSF HEALTHCARE SYSTEM				1.F FE	3,345,000	100.8410	3,373,131	3,345,000	3,345,000					2.629	2.629	MN	11,237	87,940	09/18/2020	05/15/2029
45204F-DX-0	OSF HEALTHCARE SYSTEM				1.F FE	2,325,000	100.8700	2,345,228	2,325,000	2,325,000					2.729	2.729	MN	8,107	63,449	09/18/2020	05/15/2030
45204F-DY-8	OSF HEALTHCARE SYSTEM				1.F FE	1,415,000	101.2460	1,432,631	1,415,000	1,415,000					2.829	2.829	MN	5,115	40,030	09/18/2020	05/15/2031
690477-DX-9	OVIEDO FLA			1	1.D FE	491,601	119.5690	484,254	405,000	482,605		(8,184)			4.000	2.200	AO	4,050	13,770	11/13/2020	10/01/2034
690477-DY-7	OVIEDO FLA			1	1.D FE	483,912	119.3930	477,572	400,000	475,211		(7,916)			4.000	2.322	AO	4,000	13,600	11/13/2020	10/01/2035
690477-DZ-4	OVIEDO FLA			1	1.D FE	518,043	119.2720	512,870	430,000	508,934		(8,287)			4.000	2.435	AO	4,300	14,620	11/13/2020	10/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690477-EA-8	OVIEDO FLA			1	1.D FE	900,555	119.0070	892,553	750,000	885,007		(14,146)			4.000	2.529	AO	7,500	25,500	11/13/2020	10/01/2037
690477-EB-6	OVIEDO FLA			1	1.D FE	299,185	118.7970	296,993	250,000	294,115		(4,613)			4.000	2.614	AO	2,500	8,500	11/13/2020	10/01/2038
690477-EC-4	OVIEDO FLA			1	1.D FE	715,656	118.4750	710,850	600,000	703,754		(10,829)			4.000	2.690	AO	6,000	20,400	11/13/2020	10/01/2039
690477-ED-2	OVIEDO FLA			1	1.D FE	725,168	118.1910	720,965	610,000	713,338		(10,764)			4.000	2.758	AO	6,100	20,740	11/13/2020	10/01/2040
691106-LX-4	OWENSBORO KY WTR REV				1.E FE	446,687	119.2020	464,888	390,000	425,058		(6,851)			5.000	2.940	MS	5,742	19,500	09/13/2018	09/15/2026
155176-AJ-9	OZARKS TECHNICAL CMNTY COLLEGE			1	1.D FE	471,580	118.9970	475,988	400,000	465,047		(6,533)			4.000	1.820	MS	5,333	6,933	03/11/2021	03/01/2030
155176-AL-4	OZARKS TECHNICAL CMNTY COLLEGE			1	1.D FE	349,308	117.3700	352,110	300,000	344,837		(4,471)			4.000	2.292	MS	4,000	5,200	03/11/2021	03/01/2032
696550-C4-2	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	1,174,873	107.3080	1,089,176	1,015,000	1,062,047		(28,962)			5.000	2.010	FA	21,146	50,750	12/20/2017	08/01/2023
696550-C5-9	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	2,348,800	111.6530	2,233,060	2,000,000	2,142,461		(53,075)			5.000	2.150	FA	41,667	100,000	12/20/2017	08/01/2024
696550-D5-8	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	1,639,733	107.3080	1,529,139	1,425,000	1,489,688		(39,791)			5.000	2.070	FA	29,688	71,250	02/01/2018	08/01/2023
696550-E6-5	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	845,153	102.7510	770,633	750,000	763,019		(21,985)			5.000	1.990	FA	15,625	37,500	02/14/2018	08/01/2022
696550-E7-3	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	1,716,945	107.3080	1,609,620	1,500,000	1,565,940		(40,515)			5.000	2.160	FA	31,250	75,000	02/14/2018	08/01/2023
696550-E8-1	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	1,623,636	111.6530	1,563,142	1,400,000	1,493,894		(34,882)			5.000	2.310	FA	29,167	70,000	02/14/2018	08/01/2024
696550-E9-9	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	1,758,195	115.5340	1,733,010	1,500,000	1,630,429		(34,417)			5.000	2.450	FA	31,250	75,000	02/14/2018	08/01/2025
696550-F7-2	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	2,254,660	102.7510	2,055,020	2,000,000	2,034,837		(58,832)			5.000	1.980	FA	41,667	100,000	02/22/2018	08/01/2022
696550-F8-0	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	1,144,080	107.3080	1,073,080	1,000,000	1,043,801		(26,909)			5.000	2.170	FA	20,833	50,000	02/22/2018	08/01/2023
696550-F9-8	PALM BEACH CNTY FLA SCH BRD CT				1.D FE	789,507	111.6530	759,240	680,000	725,960		(17,080)			5.000	2.290	FA	14,167	34,000	02/22/2018	08/01/2024
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT			1	1.D FE	3,119,275	129.8130	3,245,325	2,500,000	3,029,524		(55,285)			5.000	2.752	FA	52,083	152,431	05/06/2020	08/01/2033
696653-BL-7	PALM SPRINGS CALIF ARPT PASSEN			1	1.C FE	878,535	113.5740	851,805	750,000	826,550		(21,487)			5.000	1.900	JD	3,125	37,500	06/28/2019	06/01/2030
696653-BM-5	PALM SPRINGS CALIF ARPT PASSEN			1	1.C FE	1,167,750	113.2850	1,132,850	1,000,000	1,099,975		(28,025)			5.000	1.960	JD	4,167	50,000	06/28/2019	06/01/2031
70462G-AB-4	PEACEHEALTH SYSTEM SERVICES			1	1.F FE	10,000,000	99.3400	9,933,960	10,000,000	10,000,000					1.375	1.375	MN	17,569	137,500	10/01/2020	11/15/2025
704883-TB-3	PEARLAND TEX WTRWKS & SWR SYS				1.D FE	288,676	115.6600	271,801	235,000	260,504		(6,652)			5.000	1.920	MS	3,917	11,750	07/19/2017	09/01/2025
70643Q-FV-5	PEMBROKE PINES FLA CAP IMPT RE				1.E FE	2,541,776	113.2500	2,406,563	2,125,000	2,294,679		(55,778)			5.000	2.160	JD	8,854	106,250	04/28/2017	12/01/2024
70643Q-FW-3	PEMBROKE PINES FLA CAP IMPT RE				1.E FE	1,948,309	117.3230	1,900,633	1,620,000	1,779,085		(38,333)			5.000	2.360	JD	6,750	81,000	04/28/2017	12/01/2025
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER			1	1.G FE	2,707,675	115.0190	3,186,026	2,770,000	2,709,784		1,309			4.000	4.139	JJ	55,400	110,800	04/29/2020	07/01/2048
230614-NX-3	PENN ST HEALTH			1	1.F FE	3,266,184	117.7960	3,427,864	2,910,000	3,197,020		(32,638)			4.000	2.600	MN	19,400	116,400	10/30/2019	11/01/2035
230614-NZ-8	PENN ST HEALTH			1	1.F FE	1,113,090	117.3800	1,173,800	1,000,000	1,091,219		(10,327)			4.000	2.700	MN	6,667	40,000	10/30/2019	11/01/2037
20281P-MK-5	PENNSYLVANIA (COMMONWEALTH OF)				1.E FE	500,000	102.5450	512,725	500,000	500,000					2.319	2.319	JD	966	11,595	01/10/2020	06/01/2026
20281P-ML-3	PENNSYLVANIA (COMMONWEALTH OF)				1.E FE	2,070,000	102.7880	2,127,712	2,070,000	2,070,000					2.419	2.419	JD	4,173	50,073	01/10/2020	06/01/2027
20281P-MM-1	PENNSYLVANIA (COMMONWEALTH OF)				1.E FE	1,300,000	103.6010	1,346,813	1,300,000	1,300,000					2.588	2.588	JD	2,804	33,644	01/10/2020	06/01/2028
20281P-MN-9	PENNSYLVANIA (COMMONWEALTH OF)				1.E FE	1,875,000	104.1240	1,952,325	1,875,000	1,875,000					2.658	2.658	JD	4,153	49,838	01/10/2020	06/01/2029
20281P-MQ-2	PENNSYLVANIA (COMMONWEALTH OF)			1	1.E FE	3,515,000	104.6480	3,678,377	3,515,000	3,515,000					2.858	2.858	JD	8,372	100,459	01/10/2020	06/01/2031
550802-KL-5	PENNSYLVANIA COLLEGE OF TECH				1.C FE	530,253	114.8720	516,924	450,000	516,783		(13,470)			5.000	0.700	JJ	11,250	4,875	04/01/2021	07/01/2025
550802-KM-3	PENNSYLVANIA COLLEGE OF TECH				1.C FE	726,444	118.4900	710,940	600,000	709,412		(17,032)			5.000	0.860	JJ	15,000	6,500	04/01/2021	07/01/2026
550802-KP-6	PENNSYLVANIA COLLEGE OF TECH				1.C FE	2,268,612	124.4680	2,240,424	1,800,000	2,223,915		(44,697)			5.000	1.220	JJ	45,000	19,500	04/01/2021	07/01/2028
550802-KQ-4	PENNSYLVANIA COLLEGE OF TECH				1.C FE	3,087,596	127.2060	3,065,665	2,410,000	3,031,504		(56,092)			5.000	1.370	JJ	60,250	26,108	04/01/2021	07/01/2029
550802-KY-7	PENNSYLVANIA COLLEGE OF TECH				1.C FE	630,000	100.0680	630,428	630,000	630,000					1.936	1.936	JJ	6,098	2,643	04/01/2021	07/01/2027
550802-KZ-4	PENNSYLVANIA COLLEGE OF TECH				1.C FE	415,000	100.6850	417,843	415,000	415,000					2.136	2.136	JJ	4,432	1,921	04/01/2021	07/01/2028
550802-LA-8	PENNSYLVANIA COLLEGE OF TECH				1.C FE	650,000	101.9740	662,831	650,000	650,000					2.364	2.364	JJ	7,683	3,329	04/01/2021	07/01/2029
550802-LB-6	PENNSYLVANIA COLLEGE OF TECH				1.C FE	700,000	102.7810	719,467	700,000	700,000					2.464	2.464	JJ	8,624	3,737	04/01/2021	07/01/2030
550802-LC-4	PENNSYLVANIA COLLEGE OF TECH				1.C FE	1,630,000	103.6310	1,689,185	1,630,000	1,630,000					2.564	2.564	JJ	20,897	9,055	04/01/2021	07/01/2031
550802-LD-2	PENNSYLVANIA COLLEGE OF TECH			1	1.C FE	1,675,000	104.3150	1,747,276	1,675,000	1,675,000					2.664	2.664	JJ	22,311	9,668	04/01/2021	07/01/2032
550802-LE-0	PENNSYLVANIA COLLEGE OF TECH			1	1.C FE	1,720,000	104.6430	1,799,860	1,720,000	1,720,000					2.764	2.764	JJ	23,770	10,301	04/01/2021	07/01/2033
550802-LF-7	PENNSYLVANIA COLLEGE OF TECH			1	1.C FE	900,000	104.8960	944,064	900,000	900,000					2.864	2.864	JJ	12,888	5,585	04/01/2021	07/01/2034
70869P-NQ-6	PENNSYLVANIA ECONOMIC DEVELOPMENT				1.G FE	525,000	99.6100	522,953	525,000	525,000					1.178	1.178	JD	378		11/19/2021	12/01/2023
70869P-NR-4	PENNSYLVANIA ECONOMIC DEVELOPMENT				1.G FE	370,000	99.6470	368,694	370,000	370,000					1.560	1.560	JD	353		11/19/2021	12/01/2024
70869P-NS-2	PENNSYLVANIA ECONOMIC DEVELOPMENT				1.G FE	365,000	99.6710	363,799	365,000	365,000					1.940	1.940	JD	433		11/19/2021	12/01/2025
70869P-NT-0	PENNSYLVANIA ECONOMIC DEVELOPMENT				1.G FE	410,000	99.6830	408,700	410,000	410,000					2.190	2.190	JD	549		11/19/2021	12/01/2026
708796-T6-4	PENNSYLVANIA HSG FIN AGY SINGL			1	1.B FE	1,033,505	105.0200	997,690	950,000	1,011,584		(21,921)			3.550	1.148	AO	8,431	33,725	01/01/2021	10/01/2026
709144-NG-0	PENNSYLVANIA ST CTFS PARTN				1.F FE	277,615	106.7830	266,958	250,000	258,395		(5,412)			5.000	2.701	JJ	6,250	12,500	04/19/2018	07/01/2023
709144-NH-8	PENNSYLVANIA ST CTFS PARTN				1.F FE	112,281	110.5590	110,559	100,000	105,226		(1,990)			5.000	2.821	JJ	2,500	5,000	04/19/2018	07/01/2024
709144-NQ-8	PENNSYLVANIA ST CTFS PARTN			1	1.F FE	478,801	122.0480	518,704	425,000	460,416		(5,228)			5.000	3.451	JJ	10,625	21,250	04/19/2018	07/01/2031
709144-NU-9	PENNSYLVANIA ST CTFS PARTN			1	1.F FE	828,578	121.0270	907,703	750,000	801,940		(7,599)			5.000	3.702	JJ	18,750	37,500	04/19/2018	07/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70917S-4D-2	PENNSYLVANIA ST HIGHER EDL FAC			1	1.F FE	862,384	115.8370	926,696	800,000	847,634		(5,893)			4.000	3.065	MS	10,667	32,000	07/31/2019	03/01/2037
70917S-4E-0	PENNSYLVANIA ST HIGHER EDL FAC			1	1.F FE	669,335	123.5260	710,275	575,000	645,890		(8,719)			5.000	3.070	MS	9,583	28,750	03/21/2019	03/01/2038
70917S-ZR-7	PENNSYLVANIA ST HIGHER EDL FAC			1	1.E FE	9,041,398	111.8710	9,906,177	8,855,000	8,962,976		(21,906)			4.000	3.701	JD	15,742	354,200	03/22/2018	06/15/2035
70917S-ZS-5	PENNSYLVANIA ST HIGHER EDL FAC			1	1.E FE	9,623,605	111.5110	10,532,214	9,445,000	9,548,515		(20,984)			4.000	3.731	JD	16,791	377,800	03/22/2018	06/15/2036
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL				1.C FE	630,699	108.7680	565,594	520,000	553,393		(17,031)			5.000	1.584	JD	2,167	26,000	04/27/2020	12/01/2023
709224-YM-5	PENNSYLVANIA ST TPK COMMN TPK				1.E FE	184,495	108.8880	168,776	155,000	164,543		(4,857)			5.000	1.720	JD	646	7,750	09/27/2017	12/01/2023
709224-ZG-7	PENNSYLVANIA ST TPK COMMN TPK				1.E FE	2,796,937	120.3540	2,756,107	2,290,000	2,575,845		(54,312)			5.000	2.300	JD	9,542	114,500	09/27/2017	12/01/2026
709224-ZZ-5	PENNSYLVANIA ST TPK COMMN TPK				1.D FE	1,043,787	120.1400	1,039,211	865,000	967,430		(19,387)			5.000	2.430	JD	3,604	43,250	11/01/2017	12/01/2026
709225-DU-7	PENNSYLVANIA ST TPK COMMN TPK			1	1.G FE	1,837,125	119.2330	1,788,495	1,500,000	1,824,281		(12,844)			4.000	2.469	JD	5,000	20,667	07/21/2021	12/01/2039
709225-DV-5	PENNSYLVANIA ST TPK COMMN TPK			1	1.G FE	1,832,325	118.9150	1,783,725	1,500,000	1,819,683		(12,642)			4.000	2.543	JD	5,000	20,667	07/21/2021	12/01/2040
709225-DW-3	PENNSYLVANIA ST TPK COMMN TPK			1	1.G FE	2,432,500	118.6200	2,372,400	2,000,000	2,416,089		(16,411)			4.000	2.622	JD	6,667	27,556	07/21/2021	12/01/2041
709225-DX-1	PENNSYLVANIA ST TPK COMMN TPK			1	1.G FE	2,426,160	118.1020	2,362,040	2,000,000	2,410,015		(16,145)			4.000	2.682	JD	6,667	27,556	07/21/2021	12/01/2042
714033-BJ-5	PERKASIE PA REGL AUTH WTR & SW REV				1.C FE	312,268	111.9710	307,920	275,000	299,845		(5,828)			4.000	1.700	FA	4,583	11,000	10/04/2019	02/01/2026
714033-BK-2	PERKASIE PA REGL AUTH WTR & SW REV				1.C FE	374,488	114.2400	371,280	325,000	360,412		(6,605)			4.000	1.750	FA	5,417	13,000	10/04/2019	02/01/2027
714033-BL-0	PERKASIE PA REGL AUTH WTR & SW REV				1.C FE	553,855	116.1430	551,679	475,000	534,366		(9,148)			4.000	1.820	FA	7,917	19,000	10/04/2019	02/01/2028
714033-BM-8	PERKASIE PA REGL AUTH WTR & SW REV			1	1.C FE	202,892	116.5690	203,996	175,000	196,015		(3,229)			4.000	1.900	FA	2,917	7,000	10/04/2019	02/01/2029
714033-BN-6	PERKASIE PA REGL AUTH WTR & SW REV			1	1.C FE	287,788	115.8840	289,710	250,000	278,501		(4,364)			4.000	2.000	FA	4,167	10,000	10/04/2019	02/01/2030
717817-SW-1	PHILADELPHIA PA ARPT REV				1.F FE	284,070	102.3400	255,850	250,000	253,901		(7,695)			5.000	1.850	JJ	6,250	12,500	12/15/2017	07/01/2022
717817-SX-9	PHILADELPHIA PA ARPT REV				1.F FE	231,604	106.9390	213,878	200,000	208,913		(5,798)			5.000	1.970	JJ	5,000	10,000	12/15/2017	07/01/2023
717817-SY-7	PHILADELPHIA PA ARPT REV				1.F FE	471,240	111.2970	445,188	400,000	428,410		(10,961)			5.000	2.070	JJ	10,000	20,000	12/15/2017	07/01/2024
717817-TA-8	PHILADELPHIA PA ARPT REV				1.F FE	1,147,638	118.9280	1,129,816	950,000	1,059,052		(22,747)			5.000	2.300	JJ	23,750	47,500	12/15/2017	07/01/2026
717817-TB-6	PHILADELPHIA PA ARPT REV				1.F FE	610,155	122.2780	611,390	500,000	566,606		(11,199)			5.000	2.400	JJ	12,500	25,000	12/15/2017	07/01/2027
717817-TC-4	PHILADELPHIA PA ARPT REV			1	1.F FE	423,791	121.7630	426,171	350,000	394,701		(7,491)			5.000	2.500	JJ	8,750	17,500	12/15/2017	07/01/2028
717817-TD-2	PHILADELPHIA PA ARPT REV			1	1.F FE	360,990	121.4240	364,272	300,000	337,002		(6,185)			5.000	2.580	JJ	7,500	15,000	12/15/2017	07/01/2029
717817-TV-2	PHILADELPHIA PA ARPT REV				1.F FE	2,296,820	106.7680	2,135,360	2,000,000	2,083,990		(54,522)			5.000	2.140	JJ	50,000	100,000	12/15/2017	07/01/2023
717817-TY-6	PHILADELPHIA PA ARPT REV				1.F FE	2,975,325	117.8120	2,945,300	2,500,000	2,763,315		(54,608)			5.000	2.510	JJ	62,500	125,000	12/15/2017	07/01/2026
717817-TZ-3	PHILADELPHIA PA ARPT REV				1.F FE	2,404,740	120.9630	2,419,260	2,000,000	2,245,599		(41,038)			5.000	2.590	JJ	50,000	100,000	12/15/2017	07/01/2027
717817-UA-6	PHILADELPHIA PA ARPT REV			1	1.F FE	2,968,750	120.3950	3,009,875	2,500,000	2,785,287		(47,421)			5.000	2.750	JJ	62,500	125,000	12/15/2017	07/01/2028
717817-UB-4	PHILADELPHIA PA ARPT REV			1	1.F FE	1,770,225	120.8290	1,812,435	1,500,000	1,664,706		(27,306)			5.000	2.830	JJ	37,500	75,000	12/15/2017	07/01/2029
71783D-BK-0	PHILADELPHIA PA AUTH FOR INDL				1.F FE	844,943	113.3480	850,110	750,000	801,405		(14,509)			5.000	2.830	MN	6,250	37,500	11/21/2018	05/01/2025
71783D-BQ-7	PHILADELPHIA PA AUTH FOR INDL			1	1.F FE	2,535,215	124.0110	2,821,250	2,275,000	2,459,225		(25,510)			5.000	3.560	MN	18,958	113,750	11/21/2018	05/01/2031
71783D-BT-1	PHILADELPHIA PA AUTH FOR INDL			1	1.F FE	1,651,380	122.7970	1,841,955	1,500,000	1,607,408		(14,785)			5.000	3.720	MN	12,500	75,000	11/21/2018	05/01/2034
71884A-E4-7	PHOENIX ARIZ CIVIC IMPT CORP			1	1.B FE	364,758	120.1560	360,468	300,000	356,516		(6,154)			4.000	2.601	JJ	6,000	10,200	08/05/2020	07/01/2040
71884A-G6-0	PHOENIX ARIZ CIVIC IMPT CORP			1	1.B FE	2,000,000	99.4960	1,989,920	2,000,000	2,000,000					2.704	2.704	JJ	27,040	45,968	08/05/2020	07/01/2045
71883M-NB-6	PHOENIX ARIZ CIVIC IMPT CORP A				1.E FE	979,713	102.3650	921,285	900,000	911,514		(22,617)			5.000	2.411	JJ	22,500	45,000	10/26/2018	07/01/2022
71883M-NC-4	PHOENIX ARIZ CIVIC IMPT CORP A				1.E FE	995,364	106.9850	962,865	900,000	932,380		(20,915)			5.000	2.540	JJ	22,500	45,000	10/26/2018	07/01/2023
71883M-ND-2	PHOENIX ARIZ CIVIC IMPT CORP A				1.E FE	1,328,160	110.7690	1,312,613	1,185,000	1,251,632		(25,444)			5.000	2.660	JJ	29,625	59,250	10/26/2018	07/01/2024
71883M-NL-4	PHOENIX ARIZ CIVIC IMPT CORP A			1	1.E FE	3,273,840	122.7420	3,553,381	2,895,000	3,164,807		(36,521)			5.000	3.390	JJ	72,375	144,750	10/26/2018	07/01/2031
71883M-NM-2	PHOENIX ARIZ CIVIC IMPT CORP A			1	1.E FE	3,576,521	122.5680	3,885,406	3,170,000	3,459,641		(39,161)			5.000	3.420	JJ	79,250	158,500	10/26/2018	07/01/2032
71884A-G9-4	PHOENIX ARIZ CIVIC IMPT CORP E				1.B FE	1,000,000	98.9360	989,360	1,000,000	1,000,000					0.959	0.959	JJ	4,795	8,152	08/05/2020	07/01/2025
71883P-LU-9	PHOENIX ARIZ CIVIC IMPT CORP W				1.C FE	5,274,706	107.0940	4,969,162	4,640,000	4,836,254		(127,429)			5.000	2.120	JJ	116,000	232,000	05/23/2018	07/01/2023
71883P-LV-7	PHOENIX ARIZ CIVIC IMPT CORP W				1.C FE	7,381,940	111.5090	7,131,001	6,395,000	6,820,187		(163,526)			5.000	2.250	JJ	159,875	319,750	05/23/2018	07/01/2024
71883R-PS-6	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	923,706	131.7110	921,977	700,000	888,437		(20,537)			5.000	1.837	JJ	17,500	35,000	03/27/2020	07/01/2031
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	2,246,855	130.1620	2,251,803	1,730,000	2,166,042		(47,091)			5.000	2.712	JJ	43,250	86,500	03/27/2020	07/01/2036
71883R-PY-3	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	1,862,424	129.6990	1,867,666	1,440,000	1,796,520		(38,410)			5.000	2.836	JJ	36,000	72,000	03/27/2020	07/01/2037
71883R-PZ-0	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	902,328	129.4810	906,367	700,000	870,817		(18,368)			5.000	2.940	JJ	17,500	35,000	03/27/2020	07/01/2038
71883R-QA-4	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	1,927,110	129.2390	1,938,585	1,500,000	1,860,709		(38,712)			5.000	3.034	JJ	37,500	75,000	03/27/2020	07/01/2039
71883R-QE-6	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	1,055,664	131.7110	1,053,688	800,000	1,015,356		(23,471)			5.000	1.837	JJ	20,000	40,000	03/27/2020	07/01/2031
71883R-QN-6	PHOENIX ARIZ CIVIC IMPT CORP W			1	1.C FE	2,590,680	129.2390	2,584,780	2,000,000	2,588,868		(1,812)			5.000	1.326	JJ	50,000		12/21/2021	07/01/2039
04052E-AS-7	PHOENIX CHILDREN HOSP			1	1.E FE	1,561,284	127.4320	1,529,184	1,200,000	1,512,691		(36,031)			5.000	2.618	FA	25,000	56,833	08/07/2020	02/01/2036
04052E-AT-5	PHOENIX CHILDREN HOSP			1	1.E FE	1,029,493	127.1730	1,011,025	795,000	998,053		(23,333)			5.000	2.757	FA	16,563	37,652	08/07/2020	02/01/2037
71883M-NY-6	PHOENIX SKY HARBOR INTL ARPT			1	1.F FE		115.8970								4.000	0.000	JJ	41,500		11/07/2019	07/01/2044
71883M-PW-8	PHOENIX SKY HARBOR INTL ARPT			1	1.F FE	2,198,200	115.8950	2,317,900	2,000,000	2,159,914		(18,903)			4.000	2.810	JJ	40,000	80,000	11/07/2019	07/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71883M-PX-6	PHOENIX SKY HARBOR INTL ARPT			1	1.F FE	2,192,920	115.6970	2,313,940	2,000,000	2,155,697		(18,381)			4.000	2.840	JJ	40,000	80,000	11/07/2019	07/01/2039
71883M-PZ-1	PHOENIX SKY HARBOR INTL ARPT			1	1.F FE	2,177,200	114.6720	2,293,440	2,000,000	2,143,130		(16,832)			4.000	2.930	JJ	40,000	80,000	11/07/2019	07/01/2044
71883M-QE-7	PHOENIX SKY HARBOR INTL ARPT				1.F FE	3,715,000	102.5310	3,809,027	3,715,000	3,715,000					2.370	2.370	JJ	44,023	88,046	11/07/2019	07/01/2025
36005F-GA-7	PIEDMONT HEALTHCARE			1	1.E FE	1,603,745	117.7660	1,684,054	1,430,000	1,568,663		(16,562)			4.000	2.570	JJ	28,600	57,200	10/17/2019	07/01/2037
36005F-GB-5	PIEDMONT HEALTHCARE			1	1.E FE	3,202,698	117.5840	3,368,782	2,865,000	3,134,617		(32,148)			4.000	2.610	JJ	57,300	114,600	10/17/2019	07/01/2038
36005F-GC-3	PIEDMONT HEALTHCARE			1	1.E FE	1,955,526	117.2280	2,057,351	1,755,000	1,915,163		(19,064)			4.000	2.650	JJ	35,100	70,200	10/17/2019	07/01/2039
36005F-GE-9	PIEDMONT HEALTHCARE			1	1.E FE	4,708,097	115.0850	4,965,918	4,315,000	4,629,772		(37,048)			4.000	2.910	JJ	86,300	163,900	10/17/2019	07/01/2049
773008-BH-9	PIEDMONT HEALTHCARE			1	1.E FE	1,811,475	117.9950	1,899,720	1,610,000	1,770,731		(19,231)			4.000	2.530	JJ	32,200	64,400	10/17/2019	07/01/2036
773008-BJ-5	PIEDMONT HEALTHCARE			1	1.E FE	2,579,450	117.7660	2,708,618	2,300,000	2,523,025		(26,638)			4.000	2.570	JJ	46,000	92,000	10/17/2019	07/01/2037
933413-AU-0	PIEDMONT HEALTHCARE			1	1.E FE	1,233,650	117.7660	1,295,426	1,100,000	1,206,664		(12,740)			4.000	2.570	JJ	22,000	44,000	10/17/2019	07/01/2037
933413-AW-6	PIEDMONT HEALTHCARE			1	1.E FE	1,103,117	117.2280	1,160,557	990,000	1,080,348		(10,754)			4.000	2.650	JJ	19,800	39,600	10/17/2019	07/01/2039
720175-YG-7	PIEDMONT MUN PWR AGY S C ELEC				1.G FE	868,141	109.0450	812,385	745,000	783,196		(18,436)			5.000	2.360	JJ	18,625	37,250	02/08/2017	01/01/2024
720175-YR-3	PIEDMONT MUN PWR AGY S C ELEC				1.G FE	945,896	109.0450	872,360	800,000	848,765		(23,706)			5.000	1.880	JJ	20,000	40,000	09/29/2017	01/01/2024
720175-YS-1	PIEDMONT MUN PWR AGY S C ELEC				1.G FE	238,968	113.1260	226,252	200,000	216,898		(5,404)			5.000	2.080	JJ	5,000	10,000	09/29/2017	01/01/2025
721876-TQ-3	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,042,440	124.5530	1,089,839	875,000	986,992		(15,485)			5.000	2.830	JJ	21,875	43,750	03/28/2018	07/01/2030
721876-TR-1	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,067,832	124.1470	1,117,323	900,000	1,012,350		(15,505)			5.000	2.880	JJ	22,500	45,000	03/28/2018	07/01/2031
721876-TS-9	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,362,210	123.9000	1,424,850	1,150,000	1,292,105		(19,597)			5.000	2.900	JJ	28,750	57,500	03/28/2018	07/01/2032
721876-TT-7	PIMA CNTY ARIZ SWR REV			1	1.C FE	1,180,650	123.7300	1,237,300	1,000,000	1,121,053		(16,668)			5.000	2.940	JJ	25,000	50,000	03/28/2018	07/01/2033
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH			1	1.F FE	687,643	121.3940	698,016	575,000	676,076		(10,685)			4.000	2.413	MS	7,667	17,250	11/13/2020	09/01/2035
725304-WA-3	PITTSBURGH PA WTR & SWR AUTH			1	1.F FE	591,085	120.4480	602,240	500,000	581,790		(8,587)			4.000	2.646	MS	6,667	15,000	11/13/2020	09/01/2037
725304-WB-1	PITTSBURGH PA WTR & SWR AUTH			1	1.F FE	418,289	120.2370	426,841	355,000	411,843		(5,956)			4.000	2.726	MS	4,733	10,650	11/13/2020	09/01/2038
73358W-AH-7	PORT AUTH N Y & N J				1.E FE	4,859,683	113.1080	4,841,022	4,280,000	4,848,489		(11,194)			5.859	1.210	JD	20,897		12/08/2021	12/01/2024
73358W-YG-3	PORT AUTH N Y & N J			1	1.E FE	8,943,085	115.0300	9,093,122	7,905,000	8,464,103		(137,342)			5.000	3.010	AO	83,442	395,250	05/14/2018	10/15/2031
73358W-4V-3	PORT AUTHORITY OF NEW YORK AND NEW				1.E FE	20,070,918	100.5330	20,086,493	19,980,000	20,067,912		(3,006)			1.086	0.790	JJ	107,767	74,542	12/30/2021	07/01/2023
73412P-BB-8	PORT FREEPORT TEX SR LIEN REV				1.E FE	582,091	101.5990	543,555	535,000	540,547		(13,097)			5.000	2.481	JD	2,229	26,750	09/07/2018	06/01/2022
735000-RM-5	PORT OAKLAND CALIF REV				1.F FE	1,581,788	116.1670	1,510,171	1,300,000	1,437,113		(33,988)			5.000	2.120	MN	10,833	65,000	06/22/2017	11/01/2025
735240-K8-5	PORT PORTLAND ORE ARPT REV				1.E FE	1,141,530	102.2550	1,022,550	1,000,000	1,013,746		(27,041)			5.000	2.220	JJ	25,000	50,000	01/12/2017	07/01/2022
735240-K9-3	PORT PORTLAND ORE ARPT REV				1.E FE	1,156,700	106.6750	1,066,750	1,000,000	1,038,680		(25,041)			5.000	2.360	JJ	25,000	50,000	01/12/2017	07/01/2023
735389-B4-9	PORT SEATTLE WASH REV				1.E FE	5,479,785	117.6200	5,292,900	4,500,000	5,012,042		(111,354)			5.000	2.230	MN	37,500	225,000	07/26/2017	05/01/2026
735389-C2-2	PORT SEATTLE WASH REV				1.E FE	9,270,040	106.1100	8,785,908	8,280,000	8,562,879		(206,482)			5.000	2.380	MN	69,000	414,000	06/06/2018	05/01/2023
735389-C3-0	PORT SEATTLE WASH REV				1.E FE	12,471,030	110.2350	12,125,850	11,000,000	11,611,599		(251,404)			5.000	2.530	MN	91,667	550,000	06/06/2018	05/01/2024
735389-D2-1	PORT SEATTLE WASH REV			1	1.E FE	4,480,796	119.4060	4,674,745	3,915,000	4,273,914		(60,955)			5.000	3.120	MN	32,625	195,750	06/06/2018	05/01/2031
735389-D3-9	PORT SEATTLE WASH REV			1	1.E FE	5,359,739	119.1910	5,601,977	4,700,000	5,118,843		(71,020)			5.000	3.170	MN	39,167	235,000	06/06/2018	05/01/2032
735389-D4-7	PORT SEATTLE WASH REV			1	1.E FE	5,681,150	119.0480	5,952,400	5,000,000	5,432,783		(73,267)			5.000	3.220	MN	41,667	250,000	06/06/2018	05/01/2033
735389-E8-7	PORT SEATTLE WASH REV				1.E FE	8,112,621	101.5340	7,477,979	7,365,000	7,431,994		(198,394)			5.000	2.241	MN	61,375	368,250	06/06/2018	05/01/2022
735389-E9-5	PORT SEATTLE WASH REV				1.E FE	4,920,510	106.1100	4,663,535	4,395,000	4,545,151		(109,600)			5.000	2.380	MN	36,625	219,750	06/06/2018	05/01/2023
735389-F2-9	PORT SEATTLE WASH REV				1.E FE	6,178,829	110.2600	6,009,170	5,450,000	5,753,020		(124,559)			5.000	2.530	MN	45,417	272,500	06/06/2018	05/01/2024
735389-H3-5	PORT SEATTLE WASH REV			1	1.E FE	3,312,627	124.8230	3,357,739	2,690,000	3,170,405		(60,211)			5.000	2.310	AO	33,625	134,500	07/19/2019	04/01/2033
735389-H5-0	PORT SEATTLE WASH REV			1	1.E FE	6,094,450	124.0540	6,202,700	5,000,000	5,845,667		(105,417)			5.000	2.440	AO	62,500	250,000	07/19/2019	04/01/2035
735389-SN-9	PORT SEATTLE WASH REV				1.E FE	1,817,732	106.8450	1,656,098	1,550,000	1,618,605		(44,617)			5.000	1.990	JJ	38,750	77,500	05/11/2017	07/01/2023
735389-WA-2	PORT SEATTLE WASH REV				1.E FE	1,498,484	101.1420	1,335,074	1,320,000	1,327,860		(31,040)			5.000	2.587	AO	16,500	66,000	12/27/2016	04/01/2022
735389-ZN-1	PORT SEATTLE WASH REV				1.E FE	5,242,328	117.6200	5,063,541	4,305,000	4,794,854		(106,528)			5.000	2.230	MN	35,875	215,250	07/26/2017	05/01/2026
735351-DQ-8	PORT ST LUCIE FLA UTIL SYS REV			1	1.D FE	117,290	118.8350	118,835	100,000	114,198		(1,656)			4.000	2.734	MN	667	4,000	01/23/2020	05/01/2037
736398-AQ-1	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	278,930	120.3960	276,911	230,000	274,494		(4,437)			4.000	2.274	FA	3,476	5,060	01/14/2021	08/15/2035
736398-AR-9	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	240,780	120.0770	240,154	200,000	237,097		(3,683)			4.000	2.419	FA	3,022	4,400	01/14/2021	08/15/2036
736398-AS-7	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	210,170	119.8130	209,673	175,000	206,998		(3,172)			4.000	2.509	FA	2,644	3,850	01/14/2021	08/15/2037
736398-AT-5	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	239,416	119.6050	239,210	200,000	235,867		(3,549)			4.000	2.595	FA	3,022	4,400	01/14/2021	08/15/2038
736398-AU-2	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	322,164	119.3730	322,307	270,000	317,475		(4,689)			4.000	2.672	FA	4,080	5,940	01/14/2021	08/15/2039
736398-AV-0	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	267,599	119.0010	267,752	225,000	263,777		(3,822)			4.000	2.742	FA	3,400	4,950	01/14/2021	08/15/2040
736398-AW-8	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	706,122	117.7190	706,314	600,000	696,655		(9,467)			4.000	2.979	FA	9,067	13,200	01/14/2021	08/15/2045
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS			1	1.C FE	879,090	116.8940	876,705	750,000	867,599		(11,491)			4.000	3.106	FA	11,333	11,000	01/14/2021	08/15/2050
735240-T7-8	PORTLAND INTL AIRPORT OR			1	1.E FE	435,236	119.1130	476,452	400,000	430,130		(3,071)			4.000	3.278	JJ	8,000	16,000	04/22/2020	07/01/2037
735240-T8-6	PORTLAND INTL AIRPORT OR			1	1.E FE	269,288	118.4030	296,008	250,000	266,510		(1,673)			4.000	3.447	JJ	5,000	10,000	04/22/2020	07/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
735240-U7-6	PORTLAND INTL AIRPORT OR			1	1.E FE	719,784	127.9420	767,652	600,000	702,235		(10,546)			5.000	3.356	JJ	15,000	27,500	04/22/2020	07/01/2037
735240-U8-4	PORTLAND INTL AIRPORT OR			1	1.E FE	712,740	127.2890	763,734	600,000	696,327		(9,879)			5.000	3.633	JJ	15,000	30,000	04/22/2020	07/01/2040
735240-V2-6	PORTLAND INTL AIRPORT OR				1.E FE	1,170,939	102.2550	1,124,805	1,100,000	1,116,498		(32,515)			5.000	1.971	JJ	27,500	55,000	04/22/2020	07/01/2022
735240-V3-4	PORTLAND INTL AIRPORT OR				1.E FE	2,181,660	106.6750	2,133,500	2,000,000	2,087,005		(56,548)			5.000	2.040	JJ	50,000	100,000	04/22/2020	07/01/2023
735240-V4-2	PORTLAND INTL AIRPORT OR				1.E FE	1,489,326	110.7690	1,478,766	1,335,000	1,428,797		(36,168)			5.000	2.100	JJ	33,375	66,750	04/22/2020	07/01/2024
735240-V5-9	PORTLAND INTL AIRPORT OR				1.E FE	797,384	114.6860	802,802	700,000	766,907		(18,214)			5.000	2.150	JJ	17,500	35,000	04/22/2020	07/01/2025
735240-V6-7	PORTLAND INTL AIRPORT OR				1.E FE	1,333,793	118.0530	1,357,610	1,150,000	1,286,173		(28,467)			5.000	2.220	JJ	28,750	57,500	04/22/2020	07/01/2026
735240-V7-5	PORTLAND INTL AIRPORT OR				1.E FE	1,179,310	121.1410	1,211,410	1,000,000	1,139,834		(23,603)			5.000	2.280	JJ	25,000	50,000	04/22/2020	07/01/2027
735240-V8-3	PORTLAND INTL AIRPORT OR				1.E FE	1,316,788	123.9720	1,363,692	1,100,000	1,275,461		(24,716)			5.000	2.340	JJ	27,500	55,000	04/22/2020	07/01/2028
735240-Y3-1	PORTLAND INTL AIRPORT OR				1.E FE	800,000	100.0740	800,592	800,000	800,000					0.800	0.800	JJ	3,200	4,818	09/24/2020	07/01/2022
735240-Y4-9	PORTLAND INTL AIRPORT OR				1.E FE	1,100,000	100.1830	1,102,013	1,100,000	1,100,000					1.000	1.000	JJ	5,500	8,281	09/24/2020	07/01/2023
735240-Y5-6	PORTLAND INTL AIRPORT OR				1.E FE	1,480,000	99.8210	1,477,351	1,480,000	1,480,000					1.200	1.200	JJ	8,880	13,369	09/24/2020	07/01/2024
735240-Y6-4	PORTLAND INTL AIRPORT OR				1.E FE	1,000,000	99.0810	990,810	1,000,000	1,000,000					1.300	1.300	JJ	6,500	9,786	09/24/2020	07/01/2025
74265L-V8-8	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	317,343	103.5140	310,542	300,000	310,530		(6,813)			5.000	0.310	AO	3,750	3,542	06/23/2021	10/01/2022
74265L-V9-6	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	330,828	108.0420	324,126	300,000	324,148		(6,680)			5.000	0.380	AO	3,750	3,542	06/23/2021	10/01/2023
74265L-W2-0	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	457,984	112.0110	448,044	400,000	449,331		(8,653)			5.000	0.480	AO	5,000	4,722	06/23/2021	10/01/2024
74265L-W3-8	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	502,116	115.8150	492,214	425,000	493,374		(8,743)			5.000	0.650	AO	5,313	5,017	06/23/2021	10/01/2025
74265L-W4-6	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	757,906	118.9460	743,413	625,000	745,811		(12,095)			5.000	0.840	AO	7,813	7,378	06/23/2021	10/01/2026
74265L-W5-3	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	658,573	121.9350	646,256	530,000	648,829		(9,744)			5.000	0.980	AO	6,625	6,257	06/23/2021	10/01/2027
74265L-W6-1	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	590,796	124.8170	580,399	465,000	582,655		(8,142)			5.000	1.100	AO	5,813	5,490	06/23/2021	10/01/2028
74265L-W7-9	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	453,677	127.4110	445,939	350,000	447,839		(5,838)			5.000	1.210	AO	4,375	4,132	06/23/2021	10/01/2029
74265L-W8-7	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	163,731	128.9320	161,165	125,000	161,816		(1,916)			5.000	1.410	AO	1,563	1,476	06/23/2021	10/01/2030
74265L-W9-5	PRIVATE COLLEGES & UNIVS AUTH				2.A FE	133,206	131.2680	131,268	100,000	131,740		(1,466)			5.000	1.490	AO	1,250	1,181	06/23/2021	10/01/2031
74265L-X2-9	PRIVATE COLLEGES & UNIVS AUTH			1	2.A FE	165,670	130.6260	163,283	125,000	163,880		(1,790)			5.000	1.790	AO	1,563	1,476	06/23/2021	10/01/2032
74265L-X3-7	PRIVATE COLLEGES & UNIVS AUTH			1	2.A FE	3,167,505	116.2040	3,137,508	2,700,000	3,147,500		(20,005)			4.000	3.060	AO	27,000	25,500	06/23/2021	10/01/2050
744829-DV-1	PUEBLO CNTY COLO COP				1.D FE	600,000	97.5660	585,396	600,000	600,000					1.343	1.343	MS	2,373	4,790	01/29/2021	09/15/2027
744829-DX-7	PUEBLO CNTY COLO COP				1.D FE	475,000	98.3720	467,267	475,000	475,000					1.707	1.707	MS	2,387	4,820	01/29/2021	09/15/2029
744829-DY-5	PUEBLO CNTY COLO COP				1.D FE	350,000	98.5590	344,957	350,000	350,000					1.797	1.797	MS	1,852	3,739	01/29/2021	09/15/2030
744829-DZ-2	PUEBLO CNTY COLO COP				1.D FE	550,000	98.9000	543,950	550,000	550,000					1.927	1.927	MS	3,121	6,300	01/29/2021	09/15/2031
744829-EA-6	PUEBLO CNTY COLO COP			1	1.D FE	1,190,000	98.6910	1,174,423	1,190,000	1,190,000					1.987	1.987	MS	6,962	14,056	01/29/2021	09/15/2032
744829-EB-4	PUEBLO CNTY COLO COP			1	1.D FE	1,250,000	98.3640	1,229,550	1,250,000	1,250,000					2.037	2.037	MS	7,497	15,136	01/29/2021	09/15/2033
744829-EC-2	PUEBLO CNTY COLO COP			1	1.D FE	900,000	98.4700	886,230	900,000	900,000					2.137	2.137	MS	5,663	11,433	01/29/2021	09/15/2034
744829-ED-0	PUEBLO CNTY COLO COP			1	1.D FE	570,000	98.6550	562,334	570,000	570,000					2.227	2.227	MS	3,738	7,546	01/29/2021	09/15/2035
744829-EE-8	PUEBLO CNTY COLO COP			1	1.D FE	600,000	98.5840	591,504	600,000	600,000					2.307	2.307	MS	4,076	8,228	01/29/2021	09/15/2036
744829-EF-5	PUEBLO CNTY COLO COP			1	1.D FE	1,670,000	100.5920	1,679,886	1,670,000	1,670,000					2.573	2.573	MS	12,652	25,543	01/29/2021	09/15/2038
744829-EG-3	PUEBLO CNTY COLO COP			1	1.D FE	3,000,000	100.5700	3,017,100	3,000,000	3,000,000					2.723	2.723	MS	24,053	48,560	01/29/2021	09/15/2042
74823Y-EE-1	QUEEN CREEK ARIZ EXCISE TAX			1	1.C FE	884,256	121.2460	897,220	740,000	864,440		(13,247)			4.000	2.519	FA	12,333	32,149	06/12/2020	08/01/2036
74823Y-EF-8	QUEEN CREEK ARIZ EXCISE TAX			1	1.C FE	1,307,768	120.9800	1,330,780	1,100,000	1,279,304		(19,032)			4.000	2.621	FA	18,333	47,789	06/12/2020	08/01/2037
74823Y-EG-6	QUEEN CREEK ARIZ EXCISE TAX			1	1.C FE	1,303,335	120.7700	1,328,470	1,100,000	1,275,527		(18,595)			4.000	2.701	FA	18,333	47,789	06/12/2020	08/01/2038
74823Y-EH-4	QUEEN CREEK ARIZ EXCISE TAX			1	1.C FE	945,472	120.5370	964,296	800,000	925,604		(13,287)			4.000	2.767	FA	13,333	34,756	06/12/2020	08/01/2039
74823Y-EJ-0	QUEEN CREEK ARIZ EXCISE TAX			1	1.C FE	942,272	120.3410	962,728	800,000	922,875		(12,973)			4.000	2.833	FA	13,333	34,756	06/12/2020	08/01/2040
74823Y-EL-5	QUEEN CREEK ARIZ EXCISE TAX			1	1.C FE	2,030,070	117.6040	2,058,070	1,750,000	1,992,189		(25,347)			4.000	3.139	FA	29,167	76,028	06/12/2020	08/01/2050
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99			1	1.E FE	1,346,783	100.3110	1,384,292	1,380,000	1,374,627		1,141			5.375	5.551	AO	18,544	74,175	08/05/1999	10/01/2025
751100-MM-7	RALEIGH UTILITIES NC			1	1.A FE	6,357,840	105.5960	6,335,760	6,000,000	6,356,670		(1,170)			2.542	1.659	MS	50,840		12/22/2021	03/01/2030
751073-KV-8	RALEIGH-DURHAM N C ARPT AUTH A				1.D FE	573,835	101.5670	507,835	500,000	505,017		(14,881)			5.000	1.960	MN	4,167	25,000	03/03/2017	05/01/2022
751073-KW-6	RALEIGH-DURHAM N C ARPT AUTH A				1.D FE	347,175	106.2340	318,702	300,000	310,811		(7,904)			5.000	2.240	MN	2,500	15,000	03/03/2017	05/01/2023
759136-US-1	REGIONAL TRANSN DIST COLO			1	1.C FE	1,500,000	104.2700	1,564,050	1,500,000	1,500,000					3.258	3.258	MN	8,145	27,612	11/18/2019	11/01/2038
762196-SG-9	RHODE IS HEALTH & EDL BLDG COR			1	1.D FE	731,963	123.6930	773,081	625,000	706,223		(9,700)			5.000	3.020	MN	3,993	27,500	03/22/2019	05/15/2042
762196-SZ-7	RHODE IS HEALTH & EDL BLDG COR			1	1.D FE	775,250	118.3930	828,751	700,000	758,010		(7,008)			4.000	2.750	MN	3,578	28,000	06/05/2019	05/15/2036
762196-TA-1	RHODE IS HEALTH & EDL BLDG COR			1	1.D FE	728,548	117.0210	772,339	660,000	712,867		(6,375)			4.000	2.790	MN	3,373	26,400	06/05/2019	05/15/2037
76222F-CQ-9	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	1,164,500	121.6100	1,216,100	1,000,000	1,127,586		(14,944)			4.000	2.200	AO	10,000	40,000	06/13/2019	10/01/2031
76222F-CR-7	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,598,655	121.3550	2,724,420	2,245,000	2,519,518		(32,053)			4.000	2.270	AO	22,450	89,800	06/13/2019	10/01/2032
76222F-CS-5	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,618,604	121.1660	2,750,468	2,270,000	2,540,722		(31,554)			4.000	2.310	AO	22,700	90,800	06/13/2019	10/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76222F-CV-8	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,943,316	120.5100	3,109,158	2,580,000	2,862,570		(32,746)			4.000	2.440	AO	25,800	103,200	06/13/2019	10/01/2036
76222F-CW-6	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	3,444,898	120.1860	3,641,636	3,030,000	3,352,836		(37,346)			4.000	2.480	AO	30,300	121,200	06/13/2019	10/01/2037
76222F-CX-4	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	2,860,951	119.9140	3,027,829	2,525,000	2,786,527		(30,200)			4.000	2.520	AO	25,250	101,000	06/13/2019	10/01/2038
76222F-CY-2	RHODE IS INFRASTRUCTURE BK SAF			1	1.A FE	1,112,252	119.6200	1,178,257	985,000	1,084,107		(11,424)			4.000	2.560	AO	9,850	39,400	06/13/2019	10/01/2039
76221U-FT-8	RHODE IS INFRASTRUCTURE BK WTR			1	1.A FE	861,125	114.6150	922,651	805,000	841,145		(5,652)			4.000	3.140	AO	8,050	32,200	04/11/2018	10/01/2033
76221U-FU-5	RHODE IS INFRASTRUCTURE BK WTR			1	1.A FE	336,697	114.4560	360,536	315,000	328,976		(2,185)			4.000	3.150	AO	3,150	12,600	04/11/2018	10/01/2034
76221U-GJ-9	RHODE IS INFRASTRUCTURE BK WTR			1	1.A FE	1,367,613	104.8670	1,363,271	1,300,000	1,367,378		(235)			2.538	1.721	AO	8,249		12/22/2021	10/01/2030
76221R-XN-8	RHODE ISLAND HSG & MTG FIN COR			1	1.B FE	4,264,280	104.2260	4,169,040	4,000,000	4,210,384		(53,896)			3.150	1.696	AO	31,500	126,000	01/01/2021	10/01/2031
762232-AZ-9	RHODE ISLAND ST COMM CORP REV				1.F FE	1,340,548	118.7660	1,306,426	1,100,000	1,231,020		(27,708)			5.000	2.180	JD	2,444	55,000	11/08/2017	06/15/2026
762232-BA-3	RHODE ISLAND ST COMM CORP REV				1.F FE	626,872	122.0140	622,271	510,000	579,938		(11,896)			5.000	2.310	JD	1,133	25,500	11/08/2017	06/15/2027
762315-QV-4	RHODE ISLAND ST STUDENT LN AUT				1.C FE	731,081	108.1680	703,092	650,000	684,843		(17,628)			5.000	2.130	JD	2,708	32,500	03/28/2019	12/01/2023
762323-BN-2	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	370,000	99.7210	368,968	370,000	370,000					0.997	0.997	JD	461		11/12/2021	12/01/2023
762323-BP-7	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	700,000	99.3860	695,702	700,000	700,000					1.338	1.338	JD	1,171		11/12/2021	12/01/2024
762323-BQ-5	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	1,555,000	99.2500	1,543,338	1,555,000	1,555,000					1.648	1.648	JD	3,203		11/12/2021	12/01/2025
762323-BR-3	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	900,000	99.0690	891,621	900,000	900,000					1.898	1.898	JD	2,135		11/12/2021	12/01/2026
762323-BS-1	RHODE ISLAND ST STUDENT LN AUTH				1.C FE	750,000	99.1180	743,385	750,000	750,000					2.084	2.084	JD	1,954		11/12/2021	12/01/2027
762326-AF-3	RHODE ISLAND ST TPK & BRDG MOTOR F				1.G FE	550,000	103.6540	570,097	550,000	550,000					2.423	2.423	JD	1,111	13,327	11/21/2019	12/01/2025
762326-AG-1	RHODE ISLAND ST TPK & BRDG MOTOR F				1.G FE	1,075,000	104.1060	1,119,140	1,075,000	1,075,000					2.523	2.523	JD	2,260	27,122	11/21/2019	12/01/2026
762326-AH-9	RHODE ISLAND ST TPK & BRDG MOTOR F				1.G FE	905,000	104.4470	945,245	905,000	905,000					2.591	2.591	JD	1,954	23,449	11/21/2019	12/01/2027
762326-AJ-5	RHODE ISLAND ST TPK & BRDG MOTOR F				1.G FE	635,000	104.9620	666,509	635,000	635,000					2.691	2.691	JD	1,424	17,088	11/21/2019	12/01/2028
762326-AL-0	RHODE ISLAND ST TPK & BRDG MOTOR F			1	1.G FE	1,550,000	105.6580	1,637,699	1,550,000	1,550,000					2.861	2.861	JD	3,695	44,346	11/21/2019	12/01/2030
762326-AM-8	RHODE ISLAND ST TPK & BRDG MOTOR F			1	1.G FE	1,230,000	106.2720	1,307,146	1,230,000	1,230,000					2.961	2.961	JD	3,035	36,420	11/21/2019	12/01/2031
762326-AR-7	RHODE ISLAND ST TPK & BRDG MOTOR F			1	1.G FE	1,656,408	105.9590	1,748,324	1,650,000	1,655,899		(509)			3.460	3.408	JD	4,757	57,090	03/15/2021	12/01/2039
764603-BJ-4	RICHMOND CNTY GA HOSP AUTH REV				1.E FE	123,048	113.2210	113,221	100,000	108,876		(2,846)			5.000	1.940	JJ	2,500	5,000	09/16/2016	01/01/2025
765433-LN-5	RICHMOND VA UTIL SYS REV				1.C FE	500,000	101.0520	505,260	500,000	500,000					1.821	1.821	JJ	4,198	9,105	04/08/2020	01/15/2023
769036-BS-2	RIVERSIDE CALIF				1.D FE	1,299,903	103.4800	1,329,718	1,285,000	1,299,863		(40)			2.873	2.717	JD	3,077	25,857	12/22/2021	06/01/2030
775080-FY-5	ROGERS ARK SALES & USE TAX REV			1	1.D FE	2,245,260	119.8600	2,397,200	2,000,000	2,157,186		(29,597)			5.000	3.230	MN	16,667	100,000	10/24/2018	11/01/2031
775080-FZ-2	ROGERS ARK SALES & USE TAX REV			1	1.D FE	2,015,388	119.8630	2,157,534	1,800,000	1,938,119		(25,976)			5.000	3.270	MN	15,000	90,000	10/24/2018	11/01/2032
775080-GA-6	ROGERS ARK SALES & USE TAX REV			1	1.D FE	2,164,982	119.9550	2,327,127	1,940,000	2,084,372		(27,113)			5.000	3.320	MN	16,167	97,000	10/24/2018	11/01/2033
45506D-8D-0	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	2,347,733	101.4580	2,292,951	2,260,000	2,278,454		(43,702)			4.000	2.020	JD	7,533	90,400	05/15/2020	06/01/2022
45506D-8E-8	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	2,476,783	104.7280	2,461,108	2,350,000	2,410,647		(41,733)			4.000	2.140	JD	7,833	94,000	05/15/2020	06/01/2023
45506D-8G-3	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	2,875,059	113.6100	2,908,416	2,560,000	2,778,812		(60,775)			5.000	2.380	JD	10,667	128,000	05/15/2020	06/01/2025
45506D-8H-1	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	2,738,688	116.9640	2,807,136	2,400,000	2,653,624		(53,725)			5.000	2.460	JD	10,000	120,000	05/15/2020	06/01/2026
45506E-BC-6	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	220,651	120.0160	216,029	180,000	216,814		(3,837)			5.000	1.100	JD	750	4,500	05/12/2021	06/01/2027
45506E-BD-4	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	218,720	122.7630	214,835	175,000	215,221		(3,500)			5.000	1.260	JD	729	4,375	05/12/2021	06/01/2028
45506E-BE-2	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	222,219	125.2980	219,272	175,000	218,952		(3,267)			5.000	1.420	JD	729	4,375	05/12/2021	06/01/2029
45506E-BF-9	ROSE-HULMAN INSTITUTE OF TECH IN				1.F FE	257,754	127.6580	255,316	200,000	254,247		(3,507)			5.000	1.550	JD	833	5,000	05/12/2021	06/01/2030
45506E-BG-7	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	236,992	127.1180	235,168	185,000	233,846		(3,146)			5.000	1.901	JD	771	4,625	05/12/2021	06/01/2031
45506E-BH-5	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	255,054	126.7900	253,580	200,000	251,731		(3,323)			5.000	2.173	JD	833	5,000	05/12/2021	06/01/2032
45506E-BJ-1	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	235,136	117.6160	235,232	200,000	233,032		(2,104)			4.000	2.315	JD	667	4,000	05/12/2021	06/01/2033
45506E-BK-8	ROSE-HULMAN INSTITUTE OF TECH IN			1	1.F FE	263,918	117.4070	264,166	225,000	261,590		(2,328)			4.000	2.439	JD	750	4,500	05/12/2021	06/01/2034
13281N-YH-9	ROWAN UNIVERSITY				1.F FE	5,386,323	118.8310	5,186,973	4,365,000	5,146,168		(169,208)			5.000	0.930	JJ	109,125	201,275	07/15/2020	07/01/2026
13281N-YK-2	ROWAN UNIVERSITY				1.F FE	3,344,851	125.0370	3,244,710	2,595,000	3,215,303		(91,325)			5.000	1.170	JJ	64,875	119,658	07/15/2020	07/01/2028
782816-CE-0	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	410,000	99.6740	408,663	410,000	410,000					0.646	0.646	JJ	1,324	1,633	09/30/2020	07/01/2023
782816-CF-7	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	500,000	99.1410	495,705	500,000	500,000					0.852	0.852	JJ	2,130	2,627	09/30/2020	07/01/2024
782816-CG-5	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	635,000	98.5750	625,951	635,000	635,000					0.992	0.992	JJ	3,150	3,885	09/30/2020	07/01/2025
782816-CH-3	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	710,000	98.4950	699,315	710,000	710,000					1.229	1.229	JJ	4,363	5,381	09/30/2020	07/01/2026
782816-CJ-9	RUSSELLVILLE ARK WTR & SWR REV				1.C FE	330,000	98.4140	324,766	330,000	330,000					1.419	1.419	JJ	2,341	2,888	09/30/2020	07/01/2027
782816-CK-6	RUSSELLVILLE ARK WTR & SWR REV			1	1.C FE	425,000	98.6730	419,360	425,000	425,000					1.625	1.625	JJ	3,453	4,259	09/30/2020	07/01/2028
782816-CP-5	RUSSELLVILLE ARK WTR & SWR REV			1	1.C FE	750,000	99.4960	746,220	750,000	750,000					2.055	2.055	JJ	7,706	9,504	09/30/2020	07/01/2032
782816-CR-1	RUSSELLVILLE ARK WTR & SWR REV			1	1.C FE	1,220,000	100.1420	1,221,732	1,220,000	1,220,000					2.265	2.265	JJ	13,817	17,040	09/30/2020	07/01/2034
782816-CS-9	RUSSELLVILLE ARK WTR & SWR REV			1	1.C FE	445,000	100.1680	445,748	445,000	445,000					2.355	2.355	JJ	5,240	6,463	09/30/2020	07/01/2035
782816-CT-7	RUSSELLVILLE ARK WTR & SWR REV			1	1.C FE	1,800,000	101.2750	1,822,950	1,800,000	1,800,000					2.816	2.816	JJ	25,344	31,258	09/30/2020	07/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
783186-UH-0	RUTGERS ST UNIV N J			2	1.E FE	2,000,000	105.5040	2,110,080	2,000,000	2,000,000					2.888	2.888	MN	9,627	57,760	10/18/2019	05/01/2032
783186-UK-3	RUTGERS ST UNIV N J				1.E FE	1,250,000	98.4750	1,230,938	1,250,000	1,250,000					1.464	1.464	MN	3,050	18,300	08/05/2020	05/01/2027
783186-UL-1	RUTGERS UNIVERSITY NEW JERSEY				1.E FE	2,000,000	98.4750	1,969,500	2,000,000	2,000,000					1.663	1.663	MN	5,543	33,260	08/05/2020	05/01/2028
783186-UM-9	RUTGERS UNIVERSITY NEW JERSEY				1.E FE	1,000,000	98.1140	981,140	1,000,000	1,000,000					1.763	1.763	MN	2,938	17,630	08/05/2020	05/01/2029
783186-UR-8	RUTGERS UNIVERSITY NEW JERSEY				1.E FE	4,500,000	97.6210	4,392,945	4,500,000	4,500,000					2.093	2.093	MN	15,698	94,185	08/05/2020	05/01/2033
786089-JL-7	SACRAMENTO CA WTR REV			1	1.D FE	2,250,000	101.6840	2,287,890	2,250,000	2,250,000					2.447	2.447	MS	18,353	55,058	04/24/2020	09/01/2031
786089-JM-5	SACRAMENTO CA WTR REV			1	1.D FE	2,500,000	101.6660	2,541,650	2,500,000	2,500,000					2.547	2.547	MS	21,225	63,675	04/24/2020	09/01/2032
786107-RQ-7	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	8,070,603	122.3940	8,475,785	6,925,000	7,698,358		(105,881)			5.000	3.090	JJ	173,125	346,250	04/20/2018	07/01/2031
786107-RR-5	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	7,997,891	122.2900	8,419,667	6,885,000	7,636,772		(102,770)			5.000	3.130	JJ	172,125	344,250	04/20/2018	07/01/2032
786107-RS-3	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	7,080,412	122.1220	7,473,866	6,120,000	6,769,304		(88,594)			5.000	3.180	JJ	153,000	306,000	04/20/2018	07/01/2033
786107-RU-8	SACRAMENTO CNTY CALIF ARPT SYS			1	1.F FE	4,720,335	122.1390	5,019,913	4,110,000	4,523,239		(56,192)			5.000	3.270	JJ	102,750	205,500	04/20/2018	07/01/2035
786134-WD-4	SACRAMENTO CNTY CALIF SANTN DI				1.C FE	950,000	99.9730	949,744	950,000	950,000					0.629	0.629	JD	498	5,976	06/18/2020	12/01/2022
786134-WE-2	SACRAMENTO CNTY CALIF SANTN DI				1.C FE	1,350,000	99.4790	1,342,967	1,350,000	1,350,000					0.759	0.759	JD	854	10,247	06/18/2020	12/01/2023
786134-WF-9	SACRAMENTO CNTY CALIF SANTN DI				1.C FE	4,500,000	98.7980	4,445,910	4,500,000	4,500,000					0.872	0.872	JD	3,270	39,240	06/18/2020	12/01/2024
78689H-KL-9	SAGINAW VY ST UNIV MICH REV				1.F FE	131,852	106.5970	117,257	110,000	114,819		(3,133)			5.000	2.020	JJ	2,750	5,500	03/24/2016	07/01/2023
794481-KC-4	SALEM ORE WTR & SWR REV				1.C FE	247,294	115.1020	230,204	200,000	221,745		(6,129)			5.000	1.710	JD	833	10,000	09/14/2017	06/01/2025
79467B-AE-5	SALES TAX SECURITIZATION CORP				1.D FE	2,333,920	108.9190	2,178,380	2,000,000	2,115,030		(55,779)			5.000	2.050	JJ	50,000	100,000	12/07/2017	01/01/2024
79467B-AF-2	SALES TAX SECURITIZATION CORP				1.D FE	2,077,023	112.7750	1,973,563	1,750,000	1,895,206		(46,387)			5.000	2.130	JJ	43,750	87,500	12/07/2017	01/01/2025
79467B-AJ-4	SALES TAX SECURITIZATION CORP				1.D FE	1,119,609	123.0430	1,107,387	900,000	1,037,090		(21,097)			5.000	2.270	JJ	22,500	45,000	12/07/2017	01/01/2028
79467B-AK-1	SALES TAX SECURITIZATION CORP			1	1.D FE	495,172	123.0270	492,108	400,000	459,478		(9,134)			5.000	2.330	JJ	10,000	20,000	12/07/2017	01/01/2029
79467B-BP-9	SALES TAX SECURITIZATION CORP				1.D FE	2,131,760	100.0000	2,000,000	2,000,000	2,000,000		(44,075)			5.000	2.751	JJ	50,000	100,000	11/16/2018	01/01/2022
79467B-BQ-7	SALES TAX SECURITIZATION CORP				1.D FE	5,555,362	104.7000	5,444,400	5,200,000	5,309,418		(106,364)			5.000	2.851	JJ	130,000	260,000	04/15/2020	01/01/2023
79467B-BR-5	SALES TAX SECURITIZATION CORP				1.D FE	2,721,571	108.9190	2,717,529	2,495,000	2,718,486		(3,085)			5.000	0.494	JJ	62,375		12/21/2021	01/01/2024
79467B-BS-3	SALES TAX SECURITIZATION CORP				1.D FE	4,449,660	112.7750	4,511,000	4,000,000	4,293,737		(53,100)			5.000	2.434	JJ	100,000	150,000	12/21/2021	01/01/2025
79467B-CB-9	SALES TAX SECURITIZATION CORP			1	1.D FE	16,261,473	128.2930	17,826,312	13,895,000	15,779,160		(164,288)			5.500	3.295	JJ	382,113	654,225	12/21/2021	01/01/2033
79467B-DV-4	SALES TAX SECURITIZATION CORP				1.D FE	13,000,000	99.9810	12,997,530	13,000,000	13,000,000					0.790	0.790	JJ	2,568		12/09/2021	01/01/2023
795576-FG-7	SALT LAKE CITY UTAH ARPT REV				1.F FE	1,151,610	102.3350	1,023,350	1,000,000	1,014,850		(29,260)			5.000	2.000	JJ	25,000	50,000	02/09/2017	07/01/2022
795576-FH-5	SALT LAKE CITY UTAH ARPT REV				1.F FE	1,485,515	110.7690	1,401,228	1,265,000	1,344,334		(30,432)			5.000	2.400	JJ	31,625	63,250	02/09/2017	07/01/2024
795576-GT-8	SALT LAKE CITY UTAH ARPT REV				1.F FE	4,400,680	106.9230	4,276,920	4,000,000	4,134,319		(86,590)			5.000	2.701	JJ	100,000	200,000	10/18/2018	07/01/2023
795576-GU-5	SALT LAKE CITY UTAH ARPT REV				1.F FE	1,112,280	110.7690	1,107,690	1,000,000	1,051,760		(19,703)			5.000	2.841	JJ	25,000	50,000	10/18/2018	07/01/2024
795576-GV-3	SALT LAKE CITY UTAH ARPT REV				1.F FE	4,131,880	114.6860	4,226,179	3,685,000	3,930,603		(65,626)			5.000	2.981	JJ	92,125	184,250	10/18/2018	07/01/2025
795576-HB-6	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	2,125,321	122.0470	2,318,893	1,900,000	2,059,760		(21,502)			5.000	3.540	JJ	47,500	95,000	10/18/2018	07/01/2031
795576-HC-4	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	2,783,475	122.0120	3,050,300	2,500,000	2,701,163		(27,013)			5.000	3.601	JJ	62,500	125,000	10/18/2018	07/01/2032
795576-HD-2	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	1,663,620	122.0530	1,830,795	1,500,000	1,616,192		(15,573)			5.000	3.651	JJ	37,500	75,000	10/18/2018	07/01/2033
795576-HE-0	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	2,858,055	122.0170	3,166,341	2,595,000	2,782,040		(24,983)			5.000	3.741	JJ	64,875	129,750	10/18/2018	07/01/2034
795576-HF-7	SALT LAKE CITY UTAH ARPT REV			1	1.F FE	3,502,583	122.0000	3,897,900	3,195,000	3,413,884		(29,169)			5.000	3.801	JJ	79,875	159,750	10/18/2018	07/01/2035
79560Q-CN-6	SALT LAKE CITY UTAH SALES TAX				1.A FE	582,775	100.3670	501,835	500,000	501,553		(18,556)			5.000	1.250	FA	10,417	25,000	06/23/2017	02/01/2022
79560Q-CP-1	SALT LAKE CITY UTAH SALES TAX				1.A FE	476,940	105.1390	420,556	400,000	415,469		(14,077)			5.000	1.390	FA	8,333	20,000	06/23/2017	02/01/2023
79560Q-CQ-9	SALT LAKE CITY UTAH SALES TAX				1.A FE	833,672	109.6020	750,774	685,000	733,842		(22,909)			5.000	1.510	FA	14,271	34,250	06/23/2017	02/01/2024
79560Q-CR-7	SALT LAKE CITY UTAH SALES TAX				1.A FE	508,170	113.9190	467,068	410,000	451,510		(13,026)			5.000	1.620	FA	8,542	20,500	06/23/2017	02/01/2025
79560Q-CS-5	SALT LAKE CITY UTAH SALES TAX				1.A FE	438,750	117.9290	412,752	350,000	394,045		(10,307)			5.000	1.790	FA	7,292	17,500	06/23/2017	02/01/2026
795681-GZ-2	SALT LAKE CNTY UTAH MUN BLDG A			1	1.B FE	1,109,926	122.4950	1,133,079	925,000	1,056,637		(19,991)			5.000	2.450	JJ	21,326	46,250	03/28/2019	01/15/2033
795681-HA-6	SALT LAKE CNTY UTAH MUN BLDG A			1	1.B FE	921,251	122.3520	942,110	770,000	877,721		(16,336)			5.000	2.490	JJ	17,753	38,500	03/28/2019	01/15/2034
795681-HB-4	SALT LAKE CNTY UTAH MUN BLDG A			1	1.B FE	1,078,851	122.1690	1,105,629	905,000	1,028,894		(18,755)			5.000	2.540	JJ	20,865	45,250	03/28/2019	01/15/2035
79642G-AN-2	SAN ANTONIO TEX WTR REV			1	1.C FE	470,048	124.6300	498,520	400,000	447,065		(6,619)			5.000	2.960	MN	2,556	20,000	04/27/2018	05/15/2031
79642G-AP-7	SAN ANTONIO TEX WTR REV			1	1.C FE	1,258,191	124.3010	1,336,236	1,075,000	1,198,186		(17,293)			5.000	3.010	MN	6,868	53,750	04/27/2018	05/15/2032
79642G-AR-3	SAN ANTONIO TEX WTR REV			1	1.C FE	689,718	124.3080	739,633	595,000	658,817		(8,919)			5.000	3.130	MN	3,801	29,750	04/27/2018	05/15/2034
79739G-FW-1	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	347,679	102.3150	306,945	300,000	305,029		(9,937)			5.000	1.620	JJ	7,500	15,000	07/19/2017	07/01/2022
79739G-FX-9	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	1,180,500	106.8610	1,068,610	1,000,000	1,047,601		(31,042)			5.000	1.770	JJ	25,000	50,000	07/19/2017	07/01/2023
79739G-FY-7	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	1,199,150	110.9010	1,109,010	1,000,000	1,075,081		(29,047)			5.000	1.910	JJ	25,000	50,000	07/19/2017	07/01/2024
79739G-FZ-4	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	605,575	114.8350	574,175	500,000	548,858		(13,319)			5.000	2.090	JJ	12,500	25,000	07/19/2017	07/01/2025
79739G-GA-8	SAN DIEGO CNTY CALIF REGL ARPT				1.F FE	486,920	118.2950	473,180	400,000	446,097		(9,618)			5.000	2.290	JJ	10,000	20,000	07/19/2017	07/01/2026
79739G-LU-8	SAN DIEGO REG AIRPORT			1	1.G FE		124.7180								5.000	0.000	JJ	24,500		11/15/2019	07/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79739G-LW-4	SAN DIEGO REG AIRPORT			1	1.G FE		124.3190								5.000	0.000	JJ	21,750		11/15/2019	07/01/2034
79739G-LY-0	SAN DIEGO REG AIRPORT			1	1.G FE		123.9120								5.000	0.000	JJ	13,625		11/15/2019	07/01/2036
79739G-LZ-7	SAN DIEGO REG AIRPORT			1	1.G FE		123.6740								5.000	0.000	JJ	27,125		11/15/2019	07/01/2037
79739G-MA-1	SAN DIEGO REG AIRPORT			1	1.G FE		123.4860								5.000	0.000	JJ	12,375		11/15/2019	07/01/2038
79739G-MB-9	SAN DIEGO REG AIRPORT			1	1.G FE		123.2770								5.000	0.000	JJ	13,125		11/15/2019	07/01/2039
79739G-MC-7	SAN DIEGO REG AIRPORT			1	1.G FE	959,403	114.3710	1,000,746	875,000	943,117		(8,042)			4.000	2.840	JJ	17,500	35,000	11/15/2019	07/01/2044
79739G-PB-6	SAN DIEGO REG AIRPORT				1.E FE	7,215,000	99.9670	7,212,619	7,215,000	7,215,000					0.654	0.654	JJ	3,015		11/18/2021	07/01/2023
79739G-PC-4	SAN DIEGO REG AIRPORT				1.E FE	3,170,000	100.2410	3,177,640	3,170,000	3,170,000					1.081	1.081	JJ	2,189		11/18/2021	07/01/2024
797506-BM-3	SAN DIEGUITO CALIF SCH FACS FI			1	1.D FE	1,497,964	122.7170	1,595,321	1,300,000	1,436,863		(19,844)			5.000	3.110	MS	21,667	65,000	09/28/2018	03/01/2034
797506-BN-1	SAN DIEGUITO CALIF SCH FACS FI			1	1.D FE	2,118,787	122.5400	2,266,990	1,850,000	2,036,041		(26,897)			5.000	3.190	MS	30,833	92,500	09/28/2018	03/01/2035
79766D-PT-0	SAN FRANCISCO CALIF CITY & CNT			1	1.A	84,956	103.4690	82,775	80,000	82,837		(2,119)			3.000	0.332	MN	400	2,400	01/01/2021	05/01/2025
79766D-RQ-4	SAN FRANCISCO CALIF CITY & CNT				1.A	5,549	106.0180	5,301	5,000	5,207		(152)			5.000	1.838	MN	42	250	09/24/2019	05/01/2023
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT			1	1.E FE	1,484,275	124.3020	1,466,764	1,180,000	1,416,749		(29,641)			5.000	2.040	MN	9,833	59,000	08/15/2019	05/01/2036
798136-VA-2	SAN JOSE CALIF ARPT REV				1.G FE	1,496,072	100.7520	1,319,851	1,310,000	1,316,616		(39,379)			5.000	1.940	MS	21,833	65,500	03/29/2017	03/01/2022
798136-VB-0	SAN JOSE CALIF ARPT REV				1.G FE	663,452	105.3980	606,039	575,000	593,432		(15,437)			5.000	2.200	MS	9,583	28,750	03/29/2017	03/01/2023
798136-VC-8	SAN JOSE CALIF ARPT REV				1.F FE	779,518	109.5150	733,751	670,000	706,404		(16,180)			5.000	2.410	MS	11,167	33,500	03/29/2017	03/01/2024
798136-VD-6	SAN JOSE CALIF ARPT REV				1.F FE	702,090	113.5200	681,120	600,000	643,488		(13,013)			5.000	2.600	MS	10,000	30,000	03/29/2017	03/01/2025
798736-AB-0	SAN LUIS UNIT/WESTLANDS WTR DI				1.E FE	1,855,000	101.7930	1,888,260	1,855,000	1,855,000					1.828	1.828	MS	11,303	33,909	06/05/2020	09/01/2026
798736-AC-8	SAN LUIS UNIT/WESTLANDS WTR DI				1.E FE	2,215,000	102.3590	2,267,252	2,215,000	2,215,000					2.028	2.028	MS	14,973	44,920	06/05/2020	09/01/2027
798736-AD-6	SAN LUIS UNIT/WESTLANDS WTR DI				1.E FE	2,070,000	103.4280	2,140,960	2,070,000	2,070,000					2.262	2.262	MS	15,608	46,823	06/05/2020	09/01/2028
798736-AE-4	SAN LUIS UNIT/WESTLANDS WTR DI				1.E FE	960,000	104.2550	1,000,848	960,000	960,000					2.412	2.412	MS	7,718	23,155	06/05/2020	09/01/2029
798736-AF-1	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	675,000	104.7780	707,252	675,000	675,000					2.512	2.512	MS	5,652	16,956	06/05/2020	09/01/2030
798736-AG-9	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,700,000	105.4080	2,846,016	2,700,000	2,700,000					2.662	2.662	MS	23,958	71,874	06/05/2020	09/01/2031
798736-AH-7	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,620,000	105.7610	2,770,938	2,620,000	2,620,000					2.762	2.762	MS	24,121	72,364	06/05/2020	09/01/2032
798736-AJ-3	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,820,000	106.0330	2,990,131	2,820,000	2,820,000					2.862	2.862	MS	26,903	80,708	06/05/2020	09/01/2033
798736-AK-0	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,500,000	106.2410	2,656,025	2,500,000	2,500,000					2.962	2.962	MS	24,683	74,050	06/05/2020	09/01/2034
798736-AL-8	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,000,000	106.4790	2,129,580	2,000,000	2,000,000					3.062	3.062	MS	20,413	61,240	06/05/2020	09/01/2035
798736-AM-6	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	2,000,000	106.1610	2,123,220	2,000,000	2,000,000					3.112	3.112	MS	20,747	62,240	06/05/2020	09/01/2036
798736-AN-4	SAN LUIS UNIT/WESTLANDS WTR DI			1	1.E FE	5,125,000	106.1390	5,439,624	5,125,000	5,125,000					3.162	3.162	MS	54,018	162,053	06/05/2020	09/01/2037
798736-AU-8	SAN LUIS UNIT/WESTLANDS WTR DI				1.E FE	900,000	100.4050	903,645	900,000	900,000					1.092	1.092	MS	3,276	9,828	06/05/2020	09/01/2022
798736-AV-6	SAN LUIS UNIT/WESTLANDS WTR DI				1.E FE	1,125,000	100.8150	1,134,169	1,125,000	1,125,000					1.250	1.250	MS	4,688	14,063	06/05/2020	09/01/2023
798736-AW-4	SAN LUIS UNIT/WESTLANDS WTR DI				1.E FE	1,405,000	101.0380	1,419,584	1,405,000	1,405,000					1.449	1.449	MS	6,786	20,358	06/05/2020	09/01/2024
79905V-AT-8	SAN MATEO FOSTER CITY CALIF PU			1	1.D FE	1,129,010	120.2530	1,202,530	1,000,000	1,099,381		(11,738)			4.000	2.550	FA	16,667	40,000	05/15/2019	08/01/2037
79905V-AV-3	SAN MATEO FOSTER CITY CALIF PU			1	1.D FE	1,122,350	119.8570	1,198,570	1,000,000	1,094,328		(11,107)			4.000	2.620	FA	16,667	40,000	05/15/2019	08/01/2039
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PU			1	1.D FE	4,204,168	118.5420	4,504,596	3,800,000	4,112,221		(36,492)			4.000	2.790	FA	63,333	152,000	05/15/2019	08/01/2044
80168N-HW-2	SANTA CLARA VY CALIF TRANSN AUTH				1.C FE	2,400,000	98.5190	2,364,456	2,400,000	2,400,000					1.502	1.502	AO	9,012	36,849	09/17/2020	04/01/2028
802242-FU-6	SANTA MARGARITA CALIF WTR DIST				1.F FE	194,101	111.3030	178,085	160,000	173,444		(4,883)			5.000	1.760	MS	2,667	8,000	08/02/2017	09/01/2024
802242-GB-7	SANTA MARGARITA CALIF WTR DIST				1.F FE	393,981	102.5480	358,918	350,000	356,014		(8,922)			4.000	1.400	MS	4,667	14,000	08/02/2017	09/01/2022
80329K-DM-0	SARASOTA CNTY FLA CAP IMPT REV				1.B FE	864,947	103.5910	802,830	775,000	791,270		(21,309)			5.000	2.160	AO	9,688	38,750	05/18/2018	10/01/2022
80329K-DN-8	SARASOTA CNTY FLA CAP IMPT REV				1.B FE	454,680	108.1700	432,680	400,000	418,762		(10,400)			5.000	2.250	AO	5,000	20,000	05/18/2018	10/01/2023
80329K-DP-3	SARASOTA CNTY FLA CAP IMPT REV				1.B FE	432,173	112.5070	421,901	375,000	400,993		(9,043)			5.000	2.380	AO	4,688	18,750	05/18/2018	10/01/2024
80329K-DQ-1	SARASOTA CNTY FLA CAP IMPT REV				1.B FE	698,226	116.5010	699,006	600,000	652,683		(13,233)			5.000	2.530	AO	7,500	30,000	05/18/2018	10/01/2025
80483C-QD-6	SAVANNAH STATE UNIVERSITY			1	1.E FE	313,246	131.3650	308,708	235,000	309,436		(3,810)			5.000	2.216	JD	522	5,581	06/10/2021	06/15/2035
80483C-QE-4	SAVANNAH STATE UNIVERSITY			1	1.E FE	576,526	121.5920	571,482	470,000	571,371		(5,155)			4.000	2.214	JD	836	8,930	06/10/2021	06/15/2036
80483C-QF-1	SAVANNAH STATE UNIVERSITY			1	1.E FE	665,145	121.1070	660,033	545,000	659,348		(5,797)			4.000	2.338	JD	969	10,355	06/10/2021	06/15/2037
80483C-QG-9	SAVANNAH STATE UNIVERSITY			1	1.E FE	1,959,966	120.2960	1,936,766	1,610,000	1,943,104		(16,862)			4.000	2.430	JD	2,862	30,590	06/10/2021	06/15/2038
80483C-QJ-3	SAVANNAH STATE UNIVERSITY			1	1.E FE	423,927	119.8320	419,412	350,000	420,375		(3,552)			4.000	2.585	JD	622	6,650	06/10/2021	06/15/2040
80483C-QK-0	SAVANNAH STATE UNIVERSITY			1	1.E FE	241,632	119.5460	239,092	200,000	239,635		(1,997)			4.000	2.651	JD	356	3,800	06/10/2021	06/15/2041
80483C-QH-7	SAVANNAH STATE UNIVERSTY			1	1.E FE	820,334	120.0440	810,297	675,000	813,339		(6,996)			4.000	2.505	JD	1,200	12,825	06/10/2021	06/15/2039
19648F-MB-7	SCL HEALTH SYSTEM - COLORADO			1	1.D FE	8,554,650	117.3080	8,798,100	7,500,000	8,345,520		(94,615)			4.000	2.440	JJ	150,000	300,000	09/06/2019	01/01/2040
810489-SV-7	SCOTTSDALE ARIZ MUN PPTY CORP				1.B FE	793,664	111.5620	730,731	655,000	705,845		(19,705)			5.000	1.810	JJ	16,375	32,750	05/09/2017	07/01/2024
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP				1.B FE	232,438	115.8120	220,043	190,000	209,174		(5,238)			5.000	2.000	JJ	4,750	9,500	05/09/2017	07/01/2025
812513-AG-4	SEASIDE ORE TRANSIENT LODGING				1.G FE	234,073	109.5320	235,494	215,000	223,756		(2,817)			4.000	2.560	JD	382	8,600	03/09/2018	12/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
812513-AH-2	SEASIDE ORE TRANSIENT LODGING				1.G FE	163,439	112.2790	168,419	150,000	157,209		(1,704)			4.000	2.710	JD	267	6,000	03/09/2018	12/15/2025
81257V-AA-9	SEATTLE CHILDREN HOSP			1	1.C FE	6,495,000	96.4490	6,264,382	6,495,000	6,495,000					1.208	1.208	AO	19,615	50,127	02/04/2021	10/01/2027
81684K-CU-0	SEMITROPIC IMPT DIST SEMITROPI				1.C FE	140,784	113.5310	130,561	115,000	125,925		(3,627)			5.000	1.650	JD	479	5,750	09/20/2017	12/01/2024
81684K-CV-8	SEMITROPIC IMPT DIST SEMITROPI				1.C FE	204,166	117.7060	194,215	165,000	184,614		(4,787)			5.000	1.840	JD	688	8,250	09/20/2017	12/01/2025
81684K-CW-6	SEMITROPIC IMPT DIST SEMITROPI				1.C FE	425,945	121.5930	413,416	340,000	388,216		(9,254)			5.000	1.960	JD	1,417	17,000	09/20/2017	12/01/2026
81684L-DU-7	SEMITROPIC IMPT DIST SEMITROPI			1	1.D FE	1,500,000	106.2200	1,593,300	1,500,000	1,500,000					3.243	3.243	JD	4,054	48,645	10/17/2019	12/01/2034
81684L-DV-5	SEMITROPIC IMPT DIST SEMITROPI			1	1.D FE	4,870,000	105.8610	5,155,431	4,870,000	4,870,000					3.293	3.293	JD	13,364	160,369	10/17/2019	12/01/2035
81684L-DN-3	SEMITROPIC IMPT DIST SEMITROPIC				1.D FE	3,245,000	105.4960	3,423,345	3,245,000	3,245,000					2.743	2.743	JD	7,418	89,010	10/17/2019	12/01/2028
825485-WC-5	SHREVEPORT LA WTR & SWR REV				2.A FE	111,163	104.1990	104,199	100,000	102,370		(2,529)			5.000	2.370	JD	417	5,000	05/17/2018	12/01/2022
825485-WD-3	SHREVEPORT LA WTR & SWR REV				2.A FE	270,785	108.5670	260,561	240,000	251,204		(5,639)			5.000	2.490	JD	1,000	12,000	05/17/2018	12/01/2023
825485-WE-1	SHREVEPORT LA WTR & SWR REV				2.A FE	854,603	112.6920	845,190	750,000	799,149		(16,003)			5.000	2.650	JD	3,125	37,500	05/17/2018	12/01/2024
825485-WF-8	SHREVEPORT LA WTR & SWR REV				2.A FE	1,942,402	116.5620	1,969,898	1,690,000	1,828,298		(32,982)			5.000	2.780	JD	7,042	84,500	05/17/2018	12/01/2025
825485-WG-6	SHREVEPORT LA WTR & SWR REV				2.A FE	1,737,015	120.2470	1,803,705	1,500,000	1,644,078		(26,901)			5.000	2.890	JD	6,250	75,000	05/17/2018	12/01/2026
825485-WL-5	SHREVEPORT LA WTR & SWR REV			1	2.A FE	4,540,770	125.9970	4,913,883	3,900,000	4,345,243		(56,778)			5.000	3.150	JD	16,250	195,000	05/17/2018	12/01/2030
825485-WQ-4	SHREVEPORT LA WTR & SWR REV			1	2.A FE	2,069,420	115.0180	2,300,360	2,000,000	2,048,583		(6,084)			4.000	3.600	JD	6,667	80,000	05/17/2018	12/01/2034
825485-WW-1	SHREVEPORT LA WTR & SWR REV				2.A FE	1,460,497	125.9590	1,568,190	1,245,000	1,394,523		(19,136)			5.000	3.060	JD	5,188	62,250	05/17/2018	12/01/2028
829596-TE-5	SIOUX FALLS S D SCH DIST NO 49				1.B FE	325,930	109.2750	300,506	275,000	292,736		(8,278)			5.000	1.830	FA	5,729	13,750	11/02/2017	02/01/2024
829596-TF-2	SIOUX FALLS S D SCH DIST NO 49				1.B FE	345,958	111.3800	323,002	290,000	312,402		(8,380)			5.000	1.920	FA	6,042	14,500	11/02/2017	08/01/2024
829596-TG-0	SIOUX FALLS S D SCH DIST NO 49				1.B FE	300,478	113.4260	283,565	250,000	272,471		(7,000)			5.000	1.980	FA	5,208	12,500	11/02/2017	02/01/2025
829596-TH-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	320,679	115.3800	305,757	265,000	291,968		(7,183)			5.000	2.040	FA	5,521	13,250	11/02/2017	08/01/2025
829596-TJ-4	SIOUX FALLS S D SCH DIST NO 49				1.B FE	340,920	117.2670	328,348	280,000	311,610		(7,339)			5.000	2.100	FA	5,833	14,000	11/02/2017	02/01/2026
829596-TK-1	SIOUX FALLS S D SCH DIST NO 49				1.B FE	489,368	119.0780	476,312	400,000	449,124		(10,088)			5.000	2.170	FA	8,333	20,000	11/02/2017	08/01/2026
829596-TL-9	SIOUX FALLS S D SCH DIST NO 49				1.B FE	368,538	120.8100	362,430	300,000	339,566		(7,270)			5.000	2.240	FA	6,250	15,000	11/02/2017	02/01/2027
829596-TM-7	SIOUX FALLS S D SCH DIST NO 49				1.B FE	210,061	122.4190	208,112	170,000	194,109		(4,005)			5.000	2.280	FA	3,542	8,500	11/02/2017	08/01/2027
829596-TT-2	SIOUX FALLS S D SCH DIST NO 49				1.B FE	285,220	100.3600	250,900	250,000	250,717		(8,565)			5.000	1.530	FA	5,208	12,500	11/02/2017	02/01/2022
829596-TU-9	SIOUX FALLS S D SCH DIST NO 49				1.B FE	461,824	102.7390	410,956	400,000	407,908		(13,395)			5.000	1.580	FA	8,333	20,000	11/02/2017	08/01/2022
829596-TZ-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	222,353	113.4260	209,838	185,000	201,629		(5,180)			5.000	1.980	FA	3,854	9,250	11/02/2017	02/01/2025
829596-UA-1	SIOUX FALLS S D SCH DIST NO 49				1.B FE	248,073	115.3800	236,529	205,000	225,862		(5,557)			5.000	2.040	FA	4,271	10,250	11/02/2017	08/01/2025
829596-UD-5	SIOUX FALLS S D SCH DIST NO 49				1.B FE	122,846	120.8100	120,810	100,000	113,189		(2,423)			5.000	2.240	FA	2,083	5,000	11/02/2017	02/01/2027
829596-UE-3	SIOUX FALLS S D SCH DIST NO 49				1.B FE	222,417	122.4190	220,354	180,000	205,528		(4,241)			5.000	2.280	FA	3,750	9,000	11/02/2017	08/01/2027
829596-UP-8	SIOUX FALLS S D SCH DIST NO 49				1.B FE	174,905	104.9830	157,475	150,000	155,388		(4,891)			5.000	1.640	FA	3,125	7,500	11/10/2017	02/01/2023
829596-UQ-6	SIOUX FALLS S D SCH DIST NO 49				1.B FE	206,007	107.2260	187,646	175,000	183,953		(5,533)			5.000	1.710	FA	3,646	8,750	11/10/2017	08/01/2023
829596-UR-4	SIOUX FALLS S D SCH DIST NO 49				1.B FE	118,877	109.2750	109,275	100,000	106,598		(3,083)			5.000	1.760	FA	2,083	5,000	11/10/2017	02/01/2024
829596-US-2	SIOUX FALLS S D SCH DIST NO 49				1.B FE	359,907	111.3800	334,140	300,000	324,042		(9,011)			5.000	1.810	FA	6,250	15,000	11/10/2017	08/01/2024
829596-UT-0	SIOUX FALLS S D SCH DIST NO 49				1.B FE	332,329	113.4260	311,922	275,000	300,581		(7,985)			5.000	1.880	FA	5,729	13,750	11/10/2017	02/01/2025
829596-UU-7	SIOUX FALLS S D SCH DIST NO 49				1.B FE	273,870	115.3800	259,605	225,000	248,718		(6,332)			5.000	1.940	FA	4,688	11,250	11/10/2017	08/01/2025
829596-UV-5	SIOUX FALLS S D SCH DIST NO 49				1.B FE	214,555	117.2670	205,217	175,000	195,557		(4,786)			5.000	1.990	FA	3,646	8,750	11/10/2017	02/01/2026
829596-UW-3	SIOUX FALLS S D SCH DIST NO 49				1.B FE	246,664	119.0780	238,156	200,000	225,681		(5,291)			5.000	2.050	FA	4,167	10,000	11/10/2017	08/01/2026
829596-UX-1	SIOUX FALLS S D SCH DIST NO 49				1.B FE	185,843	120.8100	181,215	150,000	170,711		(3,820)			5.000	2.120	FA	3,125	7,500	11/10/2017	02/01/2027
829596-UY-9	SIOUX FALLS S D SCH DIST NO 49				1.B FE	249,148	122.4190	244,838	200,000	229,607		(4,937)			5.000	2.170	FA	4,167	10,000	11/10/2017	08/01/2027
835818-JV-8	SOQUEL CREEK CALIF CNTY WTR DI			1	1.C FE	500,000	99.3920	496,960	500,000	500,000					1.825	1.825	MS	3,042	8,060	09/30/2020	03/01/2032
835818-JX-4	SOQUEL CREEK CALIF CNTY WTR DI			1	1.C FE	650,000	99.0530	643,845	650,000	650,000					2.025	2.025	MS	4,388	11,627	09/30/2020	03/01/2034
835818-JY-2	SOQUEL CREEK CALIF CNTY WTR DI			1	1.C FE	650,000	98.9550	643,208	650,000	650,000					2.075	2.075	MS	4,496	11,914	09/30/2020	03/01/2035
83703F-HV-7	SOUTH CAROLINA JOBS-ECONOMIC D				1.E FE	479,304	109.5150	438,060	400,000	424,108		(11,218)			5.000	2.030	FA	8,333	20,000	11/03/2016	02/01/2024
83703F-HX-3	SOUTH CAROLINA JOBS-ECONOMIC D				1.E FE	606,840	117.5750	587,875	500,000	550,268		(11,583)			5.000	2.400	FA	10,417	25,000	11/03/2016	02/01/2026
83703F-KC-5	SOUTH CAROLINA JOBS-ECONOMIC D				1.D FE	363,331	103.9640	337,883	325,000	332,630		(8,986)			5.000	2.140	MN	2,708	16,250	06/13/2018	11/01/2022
83703F-KD-3	SOUTH CAROLINA JOBS-ECONOMIC D				1.D FE	397,611	108.4440	379,554	350,000	366,991		(8,977)			5.000	2.280	MN	2,917	17,500	06/13/2018	11/01/2023
83703F-KE-1	SOUTH CAROLINA JOBS-ECONOMIC D				1.D FE	573,815	112.7130	563,565	500,000	534,398		(11,583)			5.000	2.470	MN	4,167	25,000	06/13/2018	11/01/2024
83703F-KL-5	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	466,608	123.0230	492,092	400,000	445,087		(6,367)			5.000	3.030	MN	3,333	20,000	06/13/2018	11/01/2030
83703F-KM-3	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	1,857,568	122.6950	1,963,120	1,600,000	1,774,515		(24,590)			5.000	3.090	MN	13,333	80,000	06/13/2018	11/01/2031
83703F-KN-1	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	1,534,642	122.4940	1,623,046	1,325,000	1,467,110		(20,002)			5.000	3.120	MN	11,042	66,250	06/13/2018	11/01/2032
83703F-KP-6	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	981,368	122.3420	1,039,907	850,000	939,106		(12,523)			5.000	3.160	MN	7,083	42,500	06/13/2018	11/01/2033
83703F-KQ-4	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.D FE	1,723,605	122.1560	1,832,340	1,500,000	1,651,815		(21,289)			5.000	3.220	MN	12,500	75,000	06/13/2018	11/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	554,202	122.0940	616,575	505,000	539,981		(4,808)			5.000	3.760	MN	4,208	25,250	11/15/2018	05/01/2031
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	3,523,433	121.8380	3,941,459	3,235,000	3,440,347		(28,120)			5.000	3.860	MN	26,958	161,750	11/15/2018	05/01/2032
83703F-LF-7	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	2,636,672	121.6690	2,956,557	2,430,000	2,577,237		(20,125)			5.000	3.910	MN	20,250	121,500	11/15/2018	05/01/2033
83703F-LH-3	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	2,387,132	121.5080	2,685,327	2,210,000	2,336,295		(17,224)			5.000	3.970	MN	18,417	110,500	11/15/2018	05/01/2034
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D			1	1.G FE	661,291	121.3420	746,253	615,000	648,032		(4,495)			5.000	4.030	MN	5,125	30,750	11/15/2018	05/01/2035
837123-LC-0	SOUTH CAROLINA ST PORTS AUTH			1	1.E FE	500,000	105.4990	527,495	500,000	500,000					3.655	3.655	JJ	9,138	18,275	11/14/2019	07/01/2045
837123-KB-3	SOUTH CAROLINA ST PORTS AUTH P			1	1.E FE	1,646,544	115.8230	1,714,180	1,480,000	1,611,898		(15,679)			4.000	2.680	JJ	29,600	59,200	09/18/2019	07/01/2035
83743M-BJ-7	SOUTH COAST CALIF WTR DIST FIN			1	1.C FE	706,411	118.6700	783,222	660,000	694,501		(4,281)			4.000	3.170	FA	11,000	26,400	02/07/2019	02/01/2036
83743M-BK-4	SOUTH COAST CALIF WTR DIST FIN			1	1.C FE	770,255	118.4500	858,763	725,000	758,680		(4,164)			4.000	3.260	FA	12,083	29,000	02/07/2019	02/01/2037
83743M-BL-2	SOUTH COAST CALIF WTR DIST FIN			1	1.C FE	410,951	118.2760	461,276	390,000	405,612		(1,922)			4.000	3.360	FA	6,500	15,600	02/07/2019	02/01/2038
837545-LN-0	SOUTH DAKOTA CONSERVANCY DIST				1.A FE	1,158,463	123.1550	1,126,868	915,000	1,057,751		(23,912)			5.000	2.030	FA	19,063	45,750	08/04/2017	08/01/2027
83755V-L2-8	SOUTH DAKOTA HEALTH & EDL FACILITY				1.E FE	600,000	110.9270	665,562	600,000	600,000					3.280	3.280	JJ	9,840	19,680	11/06/2019	07/01/2033
83755V-L3-6	SOUTH DAKOTA HEALTH & EDL FACILITY				1.E FE	250,000	111.5050	278,763	250,000	250,000					3.330	3.330	JJ	4,163	8,325	11/06/2019	07/01/2034
83755V-Q2-3	SOUTH DAKOTA ST HEALTH & EDL F				1.E FE	700,000	99.5930	697,151	700,000	700,000					0.744	0.744	MN	434		11/19/2021	11/01/2023
83755V-Q3-1	SOUTH DAKOTA ST HEALTH & EDL F				1.E FE	450,000	99.5780	448,101	450,000	450,000					1.225	1.225	MN	459		11/19/2021	11/01/2024
83755V-Q4-9	SOUTH DAKOTA ST HEALTH & EDL F				1.E FE	1,695,000	99.6400	1,688,898	1,695,000	1,695,000					1.568	1.568	MN	2,215		11/19/2021	11/01/2025
83755V-Q5-6	SOUTH DAKOTA ST HEALTH & EDL FACS				1.E FE	1,150,000	99.6270	1,145,711	1,150,000	1,150,000					1.668	1.668	MN	1,599		11/19/2021	11/01/2026
838536-KA-7	SOUTH JERSEY TRANSN AUTH N J T				1.F FE	254,206	125.8700	251,740	200,000	241,832		(5,717)			5.000	1.740	MN	1,667	10,000	10/11/2019	11/01/2028
838536-KB-5	SOUTH JERSEY TRANSN AUTH N J T				1.F FE	515,596	128.2990	513,196	400,000	492,138		(10,845)			5.000	1.830	MN	3,333	20,000	10/11/2019	11/01/2029
838536-KC-3	SOUTH JERSEY TRANSN AUTH N J T			1	1.F FE	1,919,265	127.5450	1,913,175	1,500,000	1,834,488		(39,212)			5.000	1.920	MN	12,500	75,000	10/11/2019	11/01/2030
838536-KD-1	SOUTH JERSEY TRANSN AUTH N J T			1	1.F FE	956,490	127.1360	953,520	750,000	914,804		(19,285)			5.000	1.960	MN	6,250	37,500	10/11/2019	11/01/2031
838810-DK-2	SOUTH MIAMI FLA HEALTH FACS AU				1.E FE	1,014,570	102.8710	925,839	900,000	916,037		(25,360)			5.000	2.100	FA	17,000	45,000	12/15/2017	08/15/2022
838810-DL-0	SOUTH MIAMI FLA HEALTH FACS AU				1.E FE	916,168	107.3620	858,896	800,000	834,969		(20,942)			5.000	2.240	FA	15,111	40,000	12/15/2017	08/15/2023
84129N-LZ-0	SOUTHCENTRAL PA GEN AUTH REV			1	1.D FE	4,062,450	125.5780	4,395,230	3,500,000	3,927,639		(50,467)			5.000	3.140	JD	14,583	175,000	03/15/2019	06/01/2038
84129N-MA-4	SOUTHCENTRAL PA GEN AUTH REV			1	1.D FE	5,206,185	125.2100	5,634,450	4,500,000	5,037,186		(63,287)			5.000	3.180	JD	18,750	225,000	03/15/2019	06/01/2039
84129N-MB-2	SOUTHCENTRAL PA GEN AUTH REV			1	1.D FE	1,181,890	115.2650	1,325,548	1,150,000	1,174,403		(2,815)			4.000	3.671	JD	3,833	46,000	03/15/2019	06/01/2044
842039-CP-2	SOUTHEASTERN PA TRANSN AUTH RE				1.D FE	358,686	109.7420	329,226	300,000	320,635		(9,266)			5.000	1.750	MS	5,000	15,000	09/27/2017	03/01/2024
842039-CQ-0	SOUTHEASTERN PA TRANSN AUTH RE				1.D FE	788,281	113.9250	740,513	650,000	711,630		(18,711)			5.000	1.900	MS	10,833	32,500	09/27/2017	03/01/2025
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE				1.D FE	929,393	121.3660	910,245	750,000	853,192		(18,680)			5.000	2.170	MS	12,500	37,500	09/27/2017	03/01/2027
843375-A5-5	SOUTHERN MINN MUN PWR AGY PWR				1.E FE	226,256	100.0000	200,000	200,000	200,000		(4,421)			4.000	1.760	JJ	4,000	8,000	10/08/2015	01/01/2022
843375-C5-3	SOUTHERN MINN MUN PWR AGY PWR				1.E FE	862,670	100.0000	725,000	725,000	725,000		(23,182)			5.000	1.760	JJ	18,125	36,250	10/08/2015	01/01/2022
845040-LK-8	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	397,632	103.5220	362,327	350,000	357,770		(10,190)			5.000	2.000	AO	4,375	17,500	12/01/2017	10/01/2022
845040-LL-6	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	462,820	107.9500	431,800	400,000	419,820		(11,009)			5.000	2.100	AO	5,000	20,000	12/01/2017	10/01/2023
845040-LM-4	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	234,814	112.2150	224,430	200,000	214,748		(5,146)			5.000	2.220	AO	2,500	10,000	12/01/2017	10/01/2024
845040-LN-2	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	594,480	116.2180	581,090	500,000	547,659		(12,028)			5.000	2.330	AO	6,250	25,000	12/01/2017	10/01/2025
845040-LP-7	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	480,828	119.7690	479,076	400,000	445,842		(9,000)			5.000	2.430	AO	5,000	20,000	12/01/2017	10/01/2026
845040-LQ-5	SOUTHWEST HIGHER ED AUTH INC T				1.D FE	442,665	122.9370	448,720	365,000	412,951		(7,655)			5.000	2.530	AO	4,563	18,250	12/01/2017	10/01/2027
847175-MK-9	SPARTANBURG S C SAN SWR DIST			1	1.D FE	1,000,000	102.7080	1,027,080	1,000,000	1,000,000					2.525	2.525	MS	8,417	25,250	04/24/2020	03/01/2032
847175-NB-8	SPARTANBURG S C SAN SWR DIST			1	1.D FE	600,000	102.2420	613,452	600,000	600,000					2.710	2.710	MS	5,420	4,607	04/13/2021	03/01/2037
847175-ND-4	SPARTANBURG S C SAN SWR DIST			1	1.D FE	465,000	102.4990	476,620	465,000	465,000					2.900	2.900	MS	4,495	3,821	04/13/2021	03/01/2040
490580-ES-2	SPECTRUM HEALTH SYSTEM				1.D FE	1,690,000	105.2190	1,778,201	1,690,000	1,690,000					2.921	2.921	JJ	22,763	49,365	10/23/2019	07/15/2030
490580-ET-0	SPECTRUM HEALTH SYSTEM				1.D FE	2,330,000	106.1540	2,473,388	2,330,000	2,330,000					2.971	2.971	JJ	31,920	69,224	10/23/2019	07/15/2031
490580-EU-7	SPECTRUM HEALTH SYSTEM				1.D FE	2,480,000	106.6140	2,644,027	2,480,000	2,480,000					3.021	3.021	JJ	34,547	74,921	10/23/2019	07/15/2032
490580-EW-3	SPECTRUM HEALTH SYSTEM				1.D FE	660,000	107.1010	706,867	660,000	660,000					3.121	3.121	JJ	9,498	20,599	10/23/2019	07/15/2034
847771-BH-4	SPEEDWAY IND SEWAGE WORKS				1.C FE	1,669,078	108.9410	1,628,668	1,495,000	1,635,279		(29,271)			3.000	0.940	MS	14,950	36,877	10/16/2020	09/01/2026
847771-BJ-0	SPEEDWAY IND SEWAGE WORKS				1.C FE	1,111,206	109.8060	1,087,079	990,000	1,091,325		(17,220)			3.000	1.130	MS	9,900	24,420	10/16/2020	09/01/2027
850578-TE-5	SPRINGFIELD ILL ELEC REV				1.G FE	1,729,650	100.7270	1,510,905	1,500,000	1,506,547		(38,904)			5.000	2.350	MS	25,000	75,000	11/13/2015	03/01/2022
850578-TF-2	SPRINGFIELD ILL ELEC REV				1.G FE	2,111,347	105.1040	1,918,148	1,825,000	1,875,264		(41,928)			5.000	2.587	MS	30,417	91,250	10/21/2019	03/01/2023
78764Y-ET-0	ST CHARLES CNTY MO PUB WTR SUP			1	1.B FE	3,708,285	109.7080	3,839,780	3,500,000	3,632,301		(31,405)			4.000	2.970	JD	11,667	140,000	06/28/2019	12/01/2041
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE				1.C FE	246,198	106.6700	213,340	200,000	210,236		(7,111)			5.000	1.340	JD	833	10,000	09/30/2016	06/01/2023
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE				1.C FE	383,175	115.3220	345,966	300,000	334,309		(9,705)			5.000	1.550	JD	1,250	15,000	09/30/2016	06/01/2025
804833-FD-8	ST JOSEPHS-CANDLER HLTH			1	1.F FE	878,366	114.5770	933,803	815,000	865,978		(5,961)			4.000	3.060	JJ	16,300	24,300	11/06/2019	07/01/2043
791638-F2-0	ST LOUIS MO ARPT REV				1.F FE	1,170,944	102.3150	1,033,382	1,010,000	1,026,677		(32,940)			5.000	1.670	JJ	25,250	50,500	06/09/2017	07/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
791638-F3-8	ST LOUIS MO ARPT REV				1.F FE	1,402,225	106.8610	1,271,646	1,190,000	1,245,202		(35,963)			5.000	1.850	JJ	29,750	59,500	06/09/2017	07/01/2023
791638-F4-6	ST LOUIS MO ARPT REV				1.F FE	1,563,904	110.7690	1,451,074	1,310,000	1,404,702		(36,568)			5.000	2.020	JJ	32,750	65,500	06/09/2017	07/01/2024
791638-F5-3	ST LOUIS MO ARPT REV				1.F FE	3,011,400	114.6860	2,867,150	2,500,000	2,734,563		(63,784)			5.000	2.200	JJ	62,500	125,000	06/09/2017	07/01/2025
791638-F6-1	ST LOUIS MO ARPT REV				1.F FE	968,320	118.0530	944,424	800,000	888,582		(18,431)			5.000	2.390	JJ	20,000	40,000	06/09/2017	07/01/2026
791638-F7-9	ST LOUIS MO ARPT REV				1.F FE	3,052,850	120.9630	3,024,075	2,500,000	2,820,673		(53,758)			5.000	2.490	JJ	62,500	125,000	06/09/2017	07/01/2027
792909-EU-3	ST PAUL MINN HSG & REDEV AUTH				1.G FE	352,080	103.9970	311,991	300,000	309,008		(10,186)			5.000	1.520	MN	1,917	15,000	08/11/2017	11/15/2022
852660-EH-8	STAMFORD CONN WTR POLLUTION CT			1	1.B FE	222,540	117.6570	235,314	200,000	217,284		(2,133)			4.000	2.680	AO	2,000	8,000	06/13/2019	04/01/2039
85732M-V8-7	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	1,094,295	112.3690	1,163,019	1,035,000	1,069,549		(7,108)			4.000	3.190	JD	1,840	41,400	04/12/2018	06/15/2031
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	1,167,121	112.2040	1,245,464	1,110,000	1,143,326		(6,841)			4.000	3.270	JD	1,973	44,400	04/12/2018	06/15/2032
85732M-Y4-3	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	960,706	122.6350	1,036,266	845,000	923,261		(10,675)			5.000	3.390	JD	1,878	42,250	04/25/2018	06/15/2032
85732M-Y5-0	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	1,006,982	122.4660	1,089,947	890,000	969,202		(10,779)			5.000	3.450	JD	1,978	44,500	04/25/2018	06/15/2033
85732M-Y6-8	STATE PUB SCH BLDG AUTH PA COL			1	1.G FE	771,289	122.2950	837,721	685,000	743,479		(7,941)			5.000	3.510	JD	1,522	34,250	04/25/2018	06/15/2034
64990G-X6-4	STATE UNIVERSITY OF NEW YORK				1.E FE	1,000,000	99.9900	999,900	1,000,000	1,000,000					1.861	1.861	JJ	9,305	17,524	07/15/2020	07/01/2027
64990G-X7-2	STATE UNIVERSITY OF NEW YORK				1.E FE	1,000,000	99.9340	999,340	1,000,000	1,000,000					2.012	2.012	JJ	10,060	18,946	07/15/2020	07/01/2028
64990G-X8-0	STATE UNIVERSITY OF NEW YORK				1.E FE	3,000,000	100.3710	3,011,130	3,000,000	3,000,000					2.162	2.162	JJ	32,430	61,076	07/15/2020	07/01/2029
861398-BW-4	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	1,406,313	124.8140	1,560,175	1,250,000	1,362,590		(14,557)			5.000	3.490	AO	15,625	62,500	11/07/2018	10/01/2031
861398-BY-0	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	839,798	124.4200	933,150	750,000	814,733		(8,350)			5.000	3.551	AO	9,375	37,500	11/07/2018	10/01/2033
861398-BZ-7	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	1,388,586	124.2240	1,546,589	1,245,000	1,348,580		(13,334)			5.000	3.600	AO	15,563	62,250	11/07/2018	10/01/2034
861398-CA-1	STOCKTON CALIF PUB FING AUTH W			1	1.D FE	983,182	124.0810	1,098,117	885,000	955,875		(9,106)			5.000	3.650	AO	11,063	44,250	11/07/2018	10/01/2035
874369-BS-9	TALLADEGA ALA WTR & SWR BRD				1.C FE	510,000	98.5740	502,727	510,000	510,000					1.270	1.270	MS	2,051		08/13/2021	09/01/2026
874369-BU-4	TALLADEGA ALA WTR & SWR BRD				1.C FE	200,000	97.9200	195,840	200,000	200,000					1.650	1.650	MS	1,045		08/13/2021	09/01/2028
874461-JD-9	TALLAHASSEE FLA CONS UTIL SYS				1.C FE	1,182,660	108.2250	1,082,250	1,000,000	1,056,640		(31,630)			5.000	1.700	AO	12,500	50,000	11/15/2017	10/01/2023
874461-JF-4	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	1,501,813	112.6540	1,408,175	1,250,000	1,355,070		(36,915)			5.000	1.850	AO	15,625	62,500	11/15/2017	10/01/2025
874461-JG-2	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	1,201,450	112.5950	1,125,950	1,000,000	1,084,056		(29,532)			5.000	1.850	AO	12,500	50,000	11/15/2017	10/01/2026
874461-JX-5	TALLAHASSEE FLA CONS UTIL SYS				1.C FE	938,952	103.5990	870,232	840,000	857,887		(23,435)			5.000	2.121	AO	10,500	42,000	05/23/2018	10/01/2022
874461-JY-3	TALLAHASSEE FLA CONS UTIL SYS				1.C FE	409,986	108.2250	389,610	360,000	377,140		(9,506)			5.000	2.210	AO	4,500	18,000	05/23/2018	10/01/2023
874461-JZ-0	TALLAHASSEE FLA CONS UTIL SYS				1.C FE	577,180	112.3020	561,510	500,000	535,071		(12,208)			5.000	2.350	AO	6,250	25,000	05/23/2018	10/01/2024
874461-KG-0	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	1,669,161	115.8150	1,685,108	1,455,000	1,570,306		(28,805)			5.000	2.760	AO	18,188	72,750	05/23/2018	10/01/2031
874461-KJ-4	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	713,444	115.6950	723,094	625,000	672,682		(11,889)			5.000	2.840	AO	7,813	31,250	05/23/2018	10/01/2033
874461-KK-1	TALLAHASSEE FLA CONS UTIL SYS			1	1.C FE	301,562	115.6540	306,483	265,000	284,728		(4,913)			5.000	2.891	AO	3,313	13,250	05/23/2018	10/01/2034
875143-AR-0	TAMPA FLA SPL ASSMT REV			1	1.C FE	1,349,836	123.9650	1,425,598	1,150,000	1,283,151		(18,839)			5.000	2.980	MN	9,583	57,500	04/04/2018	05/01/2034
875143-AS-8	TAMPA FLA SPL ASSMT REV			1	1.C FE	2,846,637	123.7960	3,014,433	2,435,000	2,709,503		(38,766)			5.000	3.030	MN	20,292	121,750	04/04/2018	05/01/2035
87638T-FC-2	TARRANT CNTY TEX CULTURAL ED F				1.C FE	1,103,598	109.6620	986,958	900,000	962,220		(28,571)			5.000	1.670	FA	17,000	45,000	10/06/2016	02/15/2024
880178-BR-8	TEMPLE UNIVERSITY				1.E FE	540,000	100.1150	540,621	540,000	540,000					0.849	0.849	AO	1,146	4,585	06/18/2020	04/01/2022
880178-BS-6	TEMPLE UNIVERSITY				1.E FE	1,440,000	100.1620	1,442,333	1,440,000	1,440,000					0.929	0.929	AO	3,344	13,378	06/18/2020	04/01/2023
880178-BT-4	TEMPLE UNIVERSITY				1.E FE	2,140,000	99.8480	2,136,747	2,140,000	2,140,000					1.092	1.092	AO	5,842	23,369	06/18/2020	04/01/2024
880178-BU-1	TEMPLE UNIVERSITY				1.E FE	1,800,000	99.5380	1,791,684	1,800,000	1,800,000					1.292	1.292	AO	5,814	23,256	06/18/2020	04/01/2025
880178-BV-9	TEMPLE UNIVERSITY				1.E FE	1,800,000	100.1310	1,802,358	1,800,000	1,800,000					1.657	1.657	AO	7,457	29,826	06/18/2020	04/01/2026
880178-BW-7	TEMPLE UNIVERSITY				1.E FE	2,700,000	100.3520	2,709,504	2,700,000	2,700,000					1.857	1.857	AO	12,535	50,139	06/18/2020	04/01/2027
880178-BY-3	TEMPLE UNIVERSITY				1.E FE	2,700,000	100.7060	2,719,062	2,700,000	2,700,000					2.093	2.093	AO	14,128	56,511	06/18/2020	04/01/2029
880178-BZ-0	TEMPLE UNIVERSITY				1.E FE	2,700,000	100.6270	2,716,929	2,700,000	2,700,000					2.143	2.143	AO	14,465	57,861	06/18/2020	04/01/2030
881250-EL-4	TERREBONNE PARISH LA SALES &				1.C FE	105,498	77.6360	155,272	200,000	121,944		4,828			0.000	4.047	N/A			04/27/2018	04/01/2034
756872-KU-0	TEXAS CHRISTIAN UNIVERSITY				1.D FE	1,200,000	102.7370	1,232,844	1,200,000	1,200,000					2.164	2.164	MS	7,646	25,968	01/16/2020	03/15/2026
756872-KV-8	TEXAS CHRISTIAN UNIVERSITY				1.D FE	850,000	103.0380	875,823	850,000	850,000					2.264	2.264	MS	5,666	19,244	01/16/2020	03/15/2027
756872-KW-6	TEXAS CHRISTIAN UNIVERSITY				1.D FE	455,000	102.9870	468,591	455,000	455,000					2.342	2.342	MS	3,138	10,656	01/16/2020	03/15/2028
756872-KX-4	TEXAS CHRISTIAN UNIVERSITY				1.D FE	400,000	103.1810	412,724	400,000	400,000					2.442	2.442	MS	2,876	9,768	01/16/2020	03/15/2029
756872-KY-2	TEXAS CHRISTIAN UNIVERSITY				1.D FE	421,466	103.4760	439,773	425,000	422,018		318			2.522	2.617	MS	3,156	10,719	03/27/2020	03/15/2030
756872-LE-5	TEXAS CHRISTIAN UNIVERSITY			1	1.D FE	500,000	104.4080	522,040	500,000	500,000					3.317	3.317	MS	4,883	16,585	01/16/2020	03/15/2040
41401P-CD-3	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	401,289	104.0410	364,144	350,000	359,459		(10,664)			5.000	1.860	MN	2,236	17,500	12/06/2017	11/15/2022
41401P-CE-1	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	385,278	108.5740	358,294	330,000	348,223		(9,464)			5.000	1.980	MN	2,108	16,500	12/06/2017	11/15/2023
41401P-CF-8	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	326,205	112.8760	310,409	275,000	297,191		(7,422)			5.000	2.090	MN	1,757	13,750	12/06/2017	11/15/2024
41401P-CG-6	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	1,024,111	116.8110	992,894	850,000	938,980		(21,801)			5.000	2.167	MN	5,431	42,500	12/07/2017	11/15/2025
41401P-CH-4	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	1,526,431	120.5160	1,506,450	1,250,000	1,408,011		(30,362)			5.000	2.246	MN	7,986	62,500	12/07/2017	11/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41401P-CJ-0	TEXAS MEDICAL CENTER CENTRAL HEATI				1.D FE	2,771,939	123.6310	2,769,334	2,240,000	2,569,783		(51,875)			5.000	2.305	MN	14,311	112,000	12/07/2017	11/15/2027
882669-BK-9	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	224,958	118.5550	237,110	200,000	218,952		(2,414)			4.000	2.530	FA	3,333	8,000	06/06/2019	02/01/2035
882669-BL-7	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	2,999,103	118.2980	3,164,472	2,675,000	2,921,226		(31,313)			4.000	2.570	FA	44,583	107,000	06/06/2019	02/01/2036
882669-BM-5	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	4,470,160	118.1530	4,726,120	4,000,000	4,357,354		(45,370)			4.000	2.610	FA	66,667	160,000	06/06/2019	02/01/2037
882669-BN-3	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	3,341,820	117.9800	3,539,400	3,000,000	3,259,927		(32,947)			4.000	2.650	FA	50,000	120,000	06/06/2019	02/01/2038
882669-BP-8	TEXAS PUB FIN AUTH LEASE REV			1	1.B FE	444,140	117.7870	471,148	400,000	433,581		(4,250)			4.000	2.690	FA	6,667	16,000	06/06/2019	02/01/2039
882854-D6-6	TEXAS WATER DEV BRD			1	1.A FE	4,738,600	122.2130	4,888,520	4,000,000	4,467,152		(76,460)			5.000	2.730	FA	83,333	200,000	04/12/2018	08/01/2031
882854-D7-4	TEXAS WATER DEV BRD			1	1.A FE	3,543,180	122.0690	3,662,070	3,000,000	3,343,785		(56,194)			5.000	2.770	FA	62,500	150,000	04/12/2018	08/01/2032
882854-D8-2	TEXAS WATER DEV BRD			1	1.A FE	3,744,386	121.9860	3,879,155	3,180,000	3,537,448		(58,350)			5.000	2.810	FA	66,250	159,000	04/12/2018	08/01/2033
882854-D9-0	TEXAS WATER DEV BRD			1	1.A FE	2,934,800	121.8910	3,047,275	2,500,000	2,775,562		(44,923)			5.000	2.850	FA	52,083	125,000	04/12/2018	08/01/2034
882854-H8-8	TEXAS WATER DEV BRD			1	1.A FE	3,705,975	117.7710	4,121,985	3,500,000	3,638,041		(19,452)			4.000	3.300	AO	29,556	140,000	04/25/2018	10/15/2033
882854-H9-6	TEXAS WATER DEV BRD			1	1.A FE	6,111,170	117.3260	6,804,908	5,800,000	6,008,745		(29,350)			4.000	3.360	AO	48,978	232,000	04/25/2018	10/15/2034
882854-J2-9	TEXAS WATER DEV BRD			1	1.A FE	6,610,842	117.4640	7,400,232	6,300,000	6,508,695		(29,289)			4.000	3.410	AO	53,200	248,000	04/25/2018	10/15/2035
882854-P5-5	TEXAS WATER DEV BRD			1	1.A FE	3,501,390	126.3510	3,790,530	3,000,000	3,356,226		(46,564)			5.000	3.050	AO	31,667	150,000	09/19/2018	10/15/2032
882854-P6-3	TEXAS WATER DEV BRD			1	1.A FE	5,239,750	119.1350	5,956,750	5,000,000	5,171,271		(22,054)			4.000	3.430	AO	42,222	200,000	09/19/2018	10/15/2033
882854-P7-1	TEXAS WATER DEV BRD			1	1.A FE	4,164,200	118.9400	4,757,600	4,000,000	4,117,435		(15,074)			4.000	3.510	AO	33,778	160,000	09/19/2018	10/15/2034
882854-P8-9	TEXAS WATER DEV BRD			1	1.A FE	2,999,238	118.8030	3,445,287	2,900,000	2,971,055		(9,092)			4.000	3.590	AO	24,489	116,000	09/19/2018	10/15/2035
882854-Z2-1	TEXAS WATER DEV BRD			1	1.A FE	1,452,438	120.7730	1,509,663	1,250,000	1,411,182		(18,784)			4.000	2.190	AO	10,556	50,000	09/25/2019	10/15/2036
882854-Z3-9	TEXAS WATER DEV BRD			1	1.A FE	1,505,478	120.6120	1,567,956	1,300,000	1,463,670		(19,041)			4.000	2.230	AO	10,978	52,000	09/25/2019	10/15/2037
882854-Z4-7	TEXAS WATER DEV BRD			1	1.A FE	2,308,360	120.4190	2,408,380	2,000,000	2,245,719		(28,535)			4.000	2.270	AO	16,889	80,000	09/25/2019	10/15/2038
884708-AC-2	THOMASVILLE N C LTD OBLIG				1.D FE	270,301	106.1930	260,173	245,000	252,945		(5,791)			5.000	2.510	MN	2,042	12,250	11/15/2018	05/01/2023
88675A-CG-9	TIGARD ORE WTR SYS REV			1	1.D FE	1,215,000	100.7980	1,224,696	1,215,000	1,215,000					2.700	2.700	FA	13,669	24,422	10/21/2020	08/01/2039
887440-BJ-3	TIMPANOGOS SPL SVC DIST UTAH S				1.D FE	329,849	101.9700	295,713	290,000	293,880		(9,205)			5.000	1.760	JD	1,208	14,500	12/07/2017	06/01/2022
887440-BK-0	TIMPANOGOS SPL SVC DIST UTAH S				1.D FE	174,207	106.6400	159,960	150,000	156,553		(4,525)			5.000	1.860	JD	625	7,500	12/07/2017	06/01/2023
887440-BP-9	TIMPANOGOS SPL SVC DIST UTAH S			1	1.D FE	249,291	107.8430	242,647	225,000	234,533		(3,801)			4.000	2.190	JD	750	9,000	12/07/2017	06/01/2027
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R				1.G FE	714,774	107.9500	647,700	600,000	634,199		(19,103)			5.000	1.680	AO	7,500	30,000	07/21/2017	10/01/2023
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R				1.G FE	2,093,193	119.4080	2,029,936	1,700,000	1,915,172		(42,550)			5.000	2.180	AO	21,250	85,000	07/21/2017	10/01/2026
89546R-RT-3	TRI-CNTY MET TRANSN DIST ORE R			1	1.A FE	1,871,732	119.6610	1,938,508	1,620,000	1,819,786		(23,635)			4.000	2.240	MS	21,600	64,800	09/25/2019	09/01/2039
407272-Y5-6	TRIHEALTH INC OBLIGATED GROUP				1.E FE	992,579	122.6630	1,042,636	850,000	962,692		(18,473)			5.000	2.460	FA	16,056	42,500	05/06/2020	08/15/2027
407272-Z9-7	TRIHEALTH INC OBLIGATED GROUP			1	1.E FE	1,903,078	115.6020	2,196,438	1,900,000	1,902,668		(255)			4.000	3.991	FA	28,711	76,000	05/06/2020	08/15/2050
59447T-XT-5	TRINITY HEALTH CORP				1.D FE	1,300,000	105.3520	1,369,576	1,300,000	1,300,000					2.834	2.834	JD	3,070	36,842	12/05/2019	12/01/2028
59447T-XU-2	TRINITY HEALTH CORP				1.D FE	1,200,000	105.7460	1,268,952	1,200,000	1,200,000					2.884	2.884	JD	2,884	34,608	12/05/2019	12/01/2029
896564-WA-5	TRINITY RIV AUTH TEX DENTON CR				1.B FE	1,089,215	105.1390	972,536	925,000	957,618		(29,590)			5.000	1.700	FA	19,271	46,250	05/03/2017	02/01/2023
896564-WC-1	TRINITY RIV AUTH TEX DENTON CR				1.B FE	595,920	109.4930	547,465	500,000	531,295		(14,587)			5.000	1.920	FA	10,417	25,000	05/03/2017	02/01/2024
896564-WD-9	TRINITY RIV AUTH TEX DENTON CR				1.B FE	601,385	113.6560	568,280	500,000	542,753		(13,281)			5.000	2.120	FA	10,417	25,000	05/03/2017	02/01/2025
89658H-US-7	TRINITY RIVER AUTH TEX REGL WA				1.A FE	1,193,040	107.4070	1,074,070	1,000,000	1,051,486		(31,824)			5.000	1.690	FA	20,833	50,000	05/04/2017	08/01/2023
89658H-UU-2	TRINITY RIVER AUTH TEX REGL WA				1.A FE	1,539,563	111.7900	1,425,323	1,275,000	1,374,496		(37,240)			5.000	1.890	FA	26,563	63,750	05/04/2017	08/01/2024
89658H-VT-4	TRINITY RIVER AUTH TEX REGL WA				1.A FE	1,249,017	107.4070	1,181,477	1,100,000	1,149,934		(30,715)			5.000	2.070	FA	22,917	55,000	08/15/2018	08/01/2023
89658H-VU-1	TRINITY RIVER AUTH TEX REGL WA				1.A FE	1,501,448	111.7900	1,453,270	1,300,000	1,391,580		(34,101)			5.000	2.180	FA	27,083	65,000	08/15/2018	08/01/2024
899124-MD-0	TULARE CALIF SWR REV				1.F FE	815,000	99.9790	814,829	815,000	815,000					1.081	1.081	MN	1,126	8,884	10/29/2020	11/15/2023
899124-MG-3	TULARE CALIF SWR REV				1.C FE	350,000	100.8680	353,038	350,000	350,000					1.800	1.800	MN	805	6,353	10/29/2020	11/15/2026
902562-DB-0	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	1,226,590	127.2120	1,272,120	1,000,000	1,174,924		(20,477)			5.000	2.480	MS	16,667	50,000	05/23/2019	09/01/2035
902562-DD-6	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	1,094,950	117.6630	1,176,630	1,000,000	1,073,677		(8,459)			4.000	2.920	MS	13,333	40,000	05/23/2019	09/01/2037
902562-DE-4	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	1,489,543	117.4780	1,603,575	1,365,000	1,461,685		(11,081)			4.000	2.960	MS	18,200	54,600	05/23/2019	09/01/2038
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	933,861	117.8960	1,002,116	850,000	915,043		(7,481)			4.000	2.880	MS	11,333	34,000	05/23/2019	09/01/2036
902562-DH-7	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	2,644,263	117.2730	2,843,870	2,425,000	2,595,232		(19,505)			4.000	2.969	MS	32,333	97,000	05/30/2019	09/01/2039
902562-DL-8	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	4,306,320	116.2110	4,648,440	4,000,000	4,238,241		(27,114)			4.000	3.120	MS	53,333	160,000	05/23/2019	09/01/2044
902562-DQ-7	UAB MEDICINE FIN AUTH ALA REV			1	1.D FE	5,600,799	115.5720	6,032,858	5,220,000	5,516,304		(33,663)			4.000	3.160	MS	69,600	193,200	05/23/2019	09/01/2048
914072-F7-3	UNIVERSITY ARK UNIV REV				1.C FE	784,524	104.3870	678,516	650,000	670,930		(22,525)			5.000	1.450	JD	2,708	32,500	10/07/2016	12/01/2022
914072-F8-1	UNIVERSITY ARK UNIV REV				1.C FE	178,131	108.7680	157,714	145,000	154,296		(4,740)			5.000	1.590	JD	604	7,250	10/07/2016	12/01/2023
914072-F9-9	UNIVERSITY ARK UNIV REV				1.C FE	467,771	113.0640	423,990	375,000	409,839		(11,551)			5.000	1.720	JD	1,563	18,750	10/07/2016	12/01/2024
914072-VG-5	UNIVERSITY ARK UNIV REV				1.C FE	1,045,048	100.7730	881,764	875,000	879,654		(27,720)			5.000	1.780	MS	14,583	43,750	09/29/2015	03/01/2022
914073-AC-5	UNIVERSITY ARK UNIV REV				1.C FE	770,000	99.8170	768,591	770,000	770,000					0.716	0.716	AO	1,378	5,222	10/07/2020	10/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914073-AD-3	UNIVERSITY ARK UNIV REV				1.C FE	500,000	99.5100	497,550	500,000	500,000					0.948	0.948	AO	1,185	4,490	10/07/2020	10/01/2024
914073-AE-1	UNIVERSITY ARK UNIV REV				1.C FE	450,000	98.8930	445,019	450,000	450,000					1.048	1.048	AO	1,179	4,467	10/07/2020	10/01/2025
914073-AM-3	UNIVERSITY ARK UNIV REV			1	1.C FE	1,150,000	100.6610	1,157,602	1,150,000	1,150,000					2.352	2.352	AO	6,762	25,620	10/07/2020	10/01/2034
914115-H6-0	UNIVERSITY CENT ARK				1.F FE	332,934	116.3320	319,913	275,000	302,453		(7,122)			5.000	2.101	MN	2,292	13,750	08/24/2017	11/01/2025
914115-L4-0	UNIVERSITY CENT ARK				1.F FE	567,149	115.0720	540,838	470,000	516,977		(12,187)			5.000	2.150	MS	7,833	23,500	08/24/2017	09/01/2025
914115-L5-7	UNIVERSITY CENT ARK			1	1.F FE	352,652	114.6080	338,094	295,000	322,957		(7,229)			5.000	2.290	MS	4,917	14,750	08/24/2017	09/01/2026
914115-M3-1	UNIVERSITY CENT ARK			1	1.F FE	226,050	115.5310	231,062	200,000	216,303		(3,475)			5.000	2.980	MN	1,667	10,000	01/30/2019	11/01/2032
914115-M5-6	UNIVERSITY CENT ARK			1	1.F FE	409,015	115.3040	420,860	365,000	392,598		(5,861)			5.000	3.121	MN	3,042	18,250	01/30/2019	11/01/2034
914115-M6-4	UNIVERSITY CENT ARK			1	1.F FE	379,372	115.2200	391,748	340,000	364,709		(5,238)			5.000	3.191	MN	2,833	17,000	01/30/2019	11/01/2035
91417K-8K-0	UNIVERSITY COLO ENTERPRISE SYS				1.A	79,389	101.9610	76,471	75,000	75,993		(2,356)			5.000	1.793	JD	313	3,750	07/20/2020	06/01/2022
91417K-8M-6	UNIVERSITY COLO ENTERPRISE SYS				1.B FE	26,463	101.9780	25,495	25,000	25,331		(785)			5.000	1.793	JD	104	1,250	07/20/2020	06/01/2022
91417K-U5-8	UNIVERSITY COLO ENTERPRISE SYS				1.B FE	253,888	115.2860	236,336	205,000	226,785		(6,131)			5.000	1.780	JD	854	10,250	05/24/2017	06/01/2025
91417K-W6-4	UNIVERSITY COLO ENTERPRISE SYS				1.B FE	1,045,800	106.6550	959,895	900,000	939,192		(27,056)			5.000	1.870	JD	3,750	45,000	12/01/2017	06/01/2023
91417K-X2-2	UNIVERSITY COLO ENTERPRISE SYS				1.B FE	444,006	122.6640	441,590	360,000	410,216		(8,624)			5.000	2.250	JD	1,500	18,000	12/01/2017	06/01/2027
914318-2Y-5	UNIVERSITY IDAHO UNIV REVS				1.E FE	210,682	101.1710	202,342	200,000	202,423		(8,259)			5.000	0.151	AO	2,500	6,028	01/27/2021	04/01/2022
914367-GR-2	UNIVERSITY KANS HOSP AUTH HEAL			1	1.D FE	1,684,875	118.9140	1,783,710	1,500,000	1,651,254		(16,409)			4.000	2.620	MS	20,000	60,000	10/23/2019	03/01/2037
914455-UC-2	UNIVERSITY MICH UNIV REVS			1	1.A FE	4,500,000	99.3840	4,472,280	4,500,000	4,500,000					1.004	1.004	AO	11,295	45,180	06/10/2020	04/01/2025
914455-UD-0	UNIVERSITY MICH UNIV REVS			1	1.A FE	3,000,000	99.2750	2,978,250	3,000,000	3,000,000					1.372	1.372	AO	10,290	41,160	06/10/2020	04/01/2027
914716-R2-3	UNIVERSITY N C				1.E FE	250,000	102.1190	255,298	250,000	250,000					2.000	2.000	AO	1,250	5,000	01/15/2020	04/01/2024
914716-R5-6	UNIVERSITY N C				1.E FE	150,000	102.9640	154,446	150,000	150,000					2.300	2.300	AO	863	3,450	01/15/2020	04/01/2027
914716-R8-0	UNIVERSITY N C				1.E FE	300,000	104.2290	312,687	300,000	300,000					2.600	2.600	AO	1,950	7,800	01/15/2020	04/01/2030
914716-R9-8	UNIVERSITY N C			1	1.E FE	530,000	104.5500	554,115	530,000	530,000					2.700	2.700	AO	3,578	14,310	01/15/2020	04/01/2031
914716-S2-2	UNIVERSITY N C			1	1.E FE	750,000	105.1660	788,745	750,000	750,000					2.820	2.820	AO	5,288	21,150	01/15/2020	04/01/2032
914716-R6-4	UNIVERSITY N C CHARLOTTE REV				1.E FE	325,000	103.0600	334,945	325,000	325,000					2.375	2.375	AO	1,930	7,719	01/15/2020	04/01/2028
914639-JB-6	UNIVERSITY NEB FACS CORP REV				1.C FE	1,427,264	119.6110	1,387,488	1,160,000	1,304,897		(30,119)			5.000	2.100	JJ	26,744	58,000	10/04/2017	07/15/2026
914639-KU-2	UNIVERSITY NEB FACS CORP REV			1	1.C FE	7,862,674	106.0470	6,696,868	6,315,000	6,737,224		(50,580)			2.615	1.691	AO	41,284	165,137	01/01/2021	10/01/2032
914703-HS-5	UNIVERSITY NORTH ALA REV			1	1.E FE	617,716	117.5540	646,547	550,000	604,655		(6,218)			4.000	2.590	MN	3,667	22,000	10/23/2019	11/01/2035
914046-M5-3	UNIVERSITY OF ALASKA				1.F FE	990,000	101.3620	1,003,484	990,000	990,000					1.989	1.989	AO	4,923	19,691	07/01/2020	10/01/2024
914318-2Z-2	UNIVERSITY OF IDAHO				1.E FE	330,066	105.8430	317,529	300,000	317,889		(12,177)			5.000	0.220	AO	3,750	9,042	01/27/2021	04/01/2023
914318-3A-6	UNIVERSITY OF IDAHO				1.E FE	269,084	110.1240	258,791	235,000	259,748		(9,337)			5.000	0.300	AO	2,938	7,083	01/27/2021	04/01/2024
914318-3B-4	UNIVERSITY OF IDAHO				1.E FE	267,377	114.1530	256,844	225,000	258,621		(8,756)			5.000	0.370	AO	2,813	6,781	01/27/2021	04/01/2025
914318-3C-2	UNIVERSITY OF IDAHO				1.E FE	171,858	117.8780	165,029	140,000	166,588		(5,270)			5.000	0.480	AO	1,750	4,219	01/27/2021	04/01/2026
914318-3D-0	UNIVERSITY OF IDAHO				1.E FE	290,393	121.3550	279,117	230,000	282,088		(8,306)			5.000	0.610	AO	2,875	6,932	01/27/2021	04/01/2027
914318-3E-8	UNIVERSITY OF IDAHO				1.E FE	194,133	124.4820	186,723	150,000	188,955		(5,178)			5.000	0.740	AO	1,875	4,521	01/27/2021	04/01/2028
914318-3G-3	UNIVERSITY OF IDAHO				1.E FE	269,232	130.1310	260,262	200,000	263,011		(6,221)			5.000	1.010	AO	2,500	6,028	01/27/2021	04/01/2030
914318-3J-7	UNIVERSITY OF IDAHO			1	1.E FE	814,950	132.1220	792,732	600,000	797,806		(17,144)			5.000	1.488	AO	7,500	18,083	01/27/2021	04/01/2032
914318-3L-2	UNIVERSITY OF IDAHO			1	1.E FE	995,100	131.6250	974,025	740,000	974,868		(20,232)			5.000	1.997	AO	9,250	22,303	01/27/2021	04/01/2034
914318-3M-0	UNIVERSITY OF IDAHO			1	1.E FE	1,225,313	131.3670	1,202,008	915,000	1,200,760		(24,553)			5.000	2.191	AO	11,438	27,577	01/27/2021	04/01/2035
914318-3P-3	UNIVERSITY OF IDAHO			1	1.E FE	505,921	130.5450	496,071	380,000	495,990		(9,931)			5.000	2.490	AO	4,750	11,453	01/27/2021	04/01/2037
914318-3Q-1	UNIVERSITY OF IDAHO			1	1.E FE	365,519	130.3090	358,350	275,000	358,387		(7,132)			5.000	2.603	AO	3,438	8,288	01/27/2021	04/01/2038
914318-3R-9	UNIVERSITY OF IDAHO			1	1.E FE	331,188	129.9480	324,870	250,000	324,803		(6,385)			5.000	2.717	AO	3,125	7,535	01/27/2021	04/01/2039
914318-3S-7	UNIVERSITY OF IDAHO			1	1.E FE	330,090	129.7280	324,320	250,000	323,803		(6,287)			5.000	2.819	AO	3,125	7,535	01/27/2021	04/01/2040
914367-GQ-4	UNIVERSITY OF KANSAS HEALTH SYSTEM			1	1.D FE	563,540	119.3330	596,665	500,000	551,965		(5,648)			4.000	2.580	MS	6,667	20,000	10/23/2019	03/01/2036
914713-T3-6	UNIVERSITY OF NORTH CAROLINA-CHAPE				1.A FE	2,080,000	98.4070	2,046,866	2,080,000	2,080,000					0.819	0.819	JD	1,420	7,760	06/09/2021	12/01/2025
914713-T4-4	UNIVERSITY OF NORTH CAROLINA-CHAPE				1.A FE	905,000	98.1590	888,339	905,000	905,000					1.019	1.019	JD	769	4,201	06/09/2021	12/01/2026
914713-T7-7	UNIVERSITY OF NORTH CAROLINA-CHAPE				1.A FE	700,000	98.4850	689,395	700,000	700,000					1.655	1.655	JD	965	5,278	06/09/2021	12/01/2029
914713-T8-5	UNIVERSITY OF NORTH CAROLINA-CHAPE				1.A FE	1,000,000	98.2790	982,790	1,000,000	1,000,000					1.730	1.730	JD	1,442	7,881	06/09/2021	12/01/2030
914713-T9-3	UNIVERSITY OF NORTH CAROLINA-CHAPE				1.A FE	875,000	98.4240	861,210	875,000	875,000					1.830	1.830	JD	1,334	7,295	06/09/2021	12/01/2031
91476P-WR-5	UNIVERSITY OF OKLAHOMA			1	1.E FE	1,195,000	101.5100	1,213,045	1,195,000	1,195,000					2.546	2.546	JJ	15,212	16,396	12/03/2020	07/01/2033
91476P-WS-3	UNIVERSITY OF OKLAHOMA			1	1.E FE	1,000,000	101.4380	1,014,380	1,000,000	1,000,000					2.646	2.646	JJ	13,230	14,259	12/03/2020	07/01/2034
914845-RQ-7	UNIVERSITY SOUTH ALA UNIV REVS			1	1.E FE	3,155,279	124.2730	3,442,362	2,770,000	3,058,173		(34,552)			5.000	3.370	AO	34,625	138,500	01/24/2019	04/01/2036
915183-G5-0	UNIVERSITY UTAH UNIV REVS				1.B FE	503,051	102.7860	462,537	450,000	457,917		(13,373)			5.000	1.950	FA	9,375	22,500	06/08/2018	08/01/2022
915183-G7-6	UNIVERSITY UTAH UNIV REVS				1.B FE	896,598	111.8450	866,799	775,000	828,992		(20,094)			5.000	2.210	FA	16,146	38,750	06/08/2018	08/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
915183-H6-7	UNIVERSITY UTAH UNIV REVS			1	1.B FE	2,173,535	125.3550	2,281,461	1,820,000	2,062,678		(33,169)			5.000	2.770	FA	37,917	91,000	06/08/2018	08/01/2031
915183-H8-3	UNIVERSITY UTAH UNIV REVS			1	1.B FE	1,037,383	124.8690	1,092,604	875,000	986,622		(15,204)			5.000	2.860	FA	18,229	43,750	06/08/2018	08/01/2033
915200-A2-5	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	872,850	128.5890	887,264	690,000	833,504		(16,898)			5.000	2.080	AO	8,625	34,500	07/17/2019	10/01/2031
915200-A3-3	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,227,301	128.3250	1,251,169	975,000	1,173,141		(23,269)			5.000	2.140	AO	12,188	48,750	07/17/2019	10/01/2032
915200-ZC-6	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,233,375	128.5890	1,253,743	975,000	1,177,778		(23,877)			5.000	2.080	AO	12,188	48,750	07/17/2019	10/01/2031
915200-ZF-9	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	687,214	128.1580	704,869	550,000	657,865		(12,617)			5.000	2.230	AO	6,875	27,500	07/17/2019	10/01/2034
915200-ZJ-1	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,314,412	127.5410	1,358,312	1,065,000	1,261,384		(22,819)			5.000	2.380	AO	13,313	53,250	07/17/2019	10/01/2037
915200-ZK-8	UNIVERSITY VT & ST AGRIC COLLE			1	1.E FE	1,236,291	127.3430	1,279,797	1,005,000	1,187,195		(21,133)			5.000	2.420	AO	12,563	50,250	07/17/2019	10/01/2038
91523N-TZ-9	UNIVERSITY WASH UNIV REVS				1.B FE	1,325,000	100.2990	1,328,962	1,325,000	1,325,000					1.359	1.359	AO	4,502	18,007	02/28/2020	04/01/2022
91523N-UA-2	UNIVERSITY WASH UNIV REVS				1.B FE	610,000	101.0230	616,240	610,000	610,000					1.396	1.396	AO	2,129	8,516	02/28/2020	04/01/2023
917393-CK-4	UTAH CNTY UTAH HOSP REV			1	1.B FE	1,608,038	123.9340	1,697,896	1,370,000	1,532,023		(22,795)			5.000	2.950	MN	8,753	68,500	06/27/2018	05/15/2031
917393-CL-2	UTAH CNTY UTAH HOSP REV			1	1.B FE	1,035,468	123.6760	1,094,533	885,000	987,482		(14,397)			5.000	2.990	MN	5,654	44,250	06/27/2018	05/15/2032
917393-CM-0	UTAH CNTY UTAH HOSP REV			1	1.B FE	815,773	123.7120	865,984	700,000	778,914		(11,065)			5.000	3.040	MN	4,472	35,000	06/27/2018	05/15/2033
917393-CN-8	UTAH CNTY UTAH HOSP REV			1	1.B FE	1,707,699	123.6830	1,818,140	1,470,000	1,632,122		(22,699)			5.000	3.080	MN	9,392	73,500	06/27/2018	05/15/2034
917547-ZT-1	UTAH ST BLDG OWNERSHIP AUTH LE				1.B FE	723,742	101.7680	656,404	645,000	652,251		(19,247)			5.000	1.950	MN	4,121	32,250	02/22/2018	05/15/2022
917547-ZV-6	UTAH ST BLDG OWNERSHIP AUTH LE				1.B FE	718,357	110.7470	686,631	620,000	659,307		(15,961)			5.000	2.240	MN	3,961	31,000	02/22/2018	05/15/2024
91754R-B2-2	UTAH ST BRD REGENTS REV				1.C FE	442,848	100.7730	403,092	400,000	401,993		(11,862)			5.000	1.981	MS	6,667	20,000	06/06/2018	03/01/2022
91754R-B3-0	UTAH ST BRD REGENTS REV				1.C FE	440,509	105.5000	411,450	390,000	403,005		(10,904)			5.000	2.091	MS	6,500	19,500	06/06/2018	03/01/2023
91754R-B4-8	UTAH ST BRD REGENTS REV				1.C FE	229,364	109.8110	219,622	200,000	211,607		(5,172)			5.000	2.240	MS	3,333	10,000	06/06/2018	03/01/2024
917567-DD-8	UTAH TRAN AUTH SALES TAX REV				1.D FE	567,390	104.5220	522,610	500,000	514,075		(14,447)			5.000	2.010	JD	1,111	25,000	02/22/2018	12/15/2022
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1	1.C FE	402,263	104.2560	401,386	385,000	402,215		(49)			3.443	2.812	JD	589		12/22/2021	12/15/2042
917572-XK-0	UTAH WTR FIN AGY REV				1.C FE	272,266	109.9700	247,433	225,000	241,124		(7,255)			5.000	1.620	MS	3,750	11,250	07/20/2017	03/01/2024
917572-XL-8	UTAH WTR FIN AGY REV				1.C FE	614,845	114.0940	570,470	500,000	549,837		(15,178)			5.000	1.750	MS	8,333	25,000	07/20/2017	03/01/2025
917572-XM-6	UTAH WTR FIN AGY REV				1.C FE	373,554	118.0240	354,072	300,000	337,209		(8,505)			5.000	1.890	MS	5,000	15,000	07/20/2017	03/01/2026
645790-MW-3	VALLEY HEALTH CARE SYSTEM			1	1.F FE	2,009,749	117.5300	2,186,058	1,860,000	1,984,046		(14,543)			4.000	3.000	JJ	37,200	74,400	03/13/2020	07/01/2036
45470E-AB-1	VALPARAISO UNIVERSITY IN				2.A FE	184,798	103.3620	180,884	175,000	180,711		(4,088)			5.000	0.631	AO	2,188	2,528	05/26/2021	10/01/2022
45470E-AC-9	VALPARAISO UNIVERSITY IN				2.A FE	219,058	107.1340	214,268	200,000	214,601		(4,457)			5.000	0.790	AO	2,500	2,889	05/26/2021	10/01/2023
45470E-AE-5	VALPARAISO UNIVERSITY IN				2.A FE	516,285	114.1020	507,754	445,000	507,520		(8,765)			5.000	1.160	AO	5,563	6,428	05/26/2021	10/01/2025
45470E-AG-0	VALPARAISO UNIVERSITY IN				2.A FE	296,109	119.8370	293,601	245,000	291,916		(4,193)			5.000	1.510	AO	3,063	3,539	05/26/2021	10/01/2027
45470E-AJ-4	VALPARAISO UNIVERSITY IN				2.A FE	280,008	124.5730	280,289	225,000	276,676		(3,332)			5.000	1.810	AO	2,813	3,250	05/26/2021	10/01/2029
45470E-AM-7	VALPARAISO UNIVERSITY IN			1	2.A FE	336,611	128.6470	340,915	265,000	333,225		(3,386)			5.000	2.272	AO	3,313	3,828	05/26/2021	10/01/2032
45470E-AN-5	VALPARAISO UNIVERSITY IN			1	2.A FE	215,399	128.3090	218,125	170,000	213,255		(2,144)			5.000	2.467	AO	2,125	2,456	05/26/2021	10/01/2033
45470E-AP-0	VALPARAISO UNIVERSITY IN			1	2.A FE	583,450	118.0790	590,395	500,000	579,525		(3,925)			4.000	2.515	AO	5,000	5,778	05/26/2021	10/01/2034
45470E-AQ-8	VALPARAISO UNIVERSITY IN			1	2.A FE	198,033	117.8890	200,411	170,000	196,716		(1,317)			4.000	2.610	AO	1,700	1,964	05/26/2021	10/01/2035
92555F-CF-7	VIA MET TRAN ADVANCED TRANSN D				1.B FE	570,000	96.5650	550,421	570,000	570,000					1.736	1.736	FA	4,123	5,827	12/10/2020	08/01/2029
92555F-CG-5	VIA MET TRAN ADVANCED TRANSN D				1.B FE	405,000	96.7410	391,801	405,000	405,000					1.836	1.836	FA	3,098	4,379	12/10/2020	08/01/2030
92555F-CH-3	VIA MET TRAN ADVANCED TRANSN D			1	1.B FE	300,000	97.3940	292,182	300,000	300,000					1.986	1.986	FA	2,483	3,509	12/10/2020	08/01/2031
92555F-CJ-9	VIA MET TRAN ADVANCED TRANSN D			1	1.B FE	675,000	97.7150	659,576	675,000	675,000					2.086	2.086	FA	5,867	8,292	12/10/2020	08/01/2032
041438-GK-2	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	788,530	106.9080	769,738	720,000	753,504		(21,830)			5.000	1.841	JJ	18,000	40,100	05/07/2020	07/01/2023
041438-GM-8	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	1,084,881	115.2470	1,094,847	950,000	1,043,839		(25,598)			5.000	2.060	JJ	23,750	52,910	05/07/2020	07/01/2025
041438-GN-6	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	836,503	118.8790	855,929	720,000	807,227		(18,265)			5.000	2.160	JJ	18,000	40,100	05/07/2020	07/01/2026
041438-GR-7	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	1,508,900	127.9470	1,599,338	1,250,000	1,467,150		(26,071)			5.000	2.450	JJ	31,250	69,618	05/07/2020	07/01/2029
041438-GS-5	VIRGINIA HOSPITAL CTR ARLINGTON HE				1.E FE	1,461,804	130.4590	1,565,508	1,200,000	1,424,387		(23,371)			5.000	2.540	JJ	30,000	66,833	05/07/2020	07/01/2030
041438-GV-8	VIRGINIA HOSPITAL CTR ARLINGTON HE			1	1.E FE	1,066,347	128.9070	1,160,163	900,000	1,042,928		(14,644)			5.000	3.257	JJ	22,500	50,125	05/07/2020	07/01/2033
928075-FU-9	VIRGINIA PORT AUTH COMWLTH POR				1.B FE	2,647,300	105.7850	2,644,625	2,500,000	2,643,992		(3,308)			3.370	1.030	JJ	42,125		12/08/2021	07/01/2024
92812U-H8-4	VIRGINIA ST HSG DEV AUTH COMWL			1	1.A FE	5,157,600	100.4420	1,431,299	1,425,000	1,444,402		(25,514)			3.500	1.664	AO	12,469	49,875	01/01/2021	04/01/2038
928172-6H-3	VIRGINIA ST PUB BLDG AUTH PUB				1.B FE	500,000	100.7070	503,535	500,000	500,000					1.602	1.602	FA	3,338	8,010	04/09/2020	08/01/2022
928172-6L-4	VIRGINIA ST PUB BLDG AUTH PUB				1.B FE	1,250,000	102.8490	1,285,613	1,250,000	1,250,000					2.063	2.063	FA	10,745	25,788	04/09/2020	08/01/2025
613741-LD-7	VIRGINIA TECH FOUNDATION INC				1.D FE	350,000	100.1550	350,543	350,000	350,000					0.736	0.736	JD	215	2,576	06/26/2020	06/01/2022
613741-LE-5	VIRGINIA TECH FOUNDATION INC				1.D FE	135,000	100.2250	135,304	135,000	135,000					0.908	0.908	JD	102	1,226	06/26/2020	06/01/2023
613741-LF-2	VIRGINIA TECH FOUNDATION INC				1.D FE	295,000	100.0560	295,165	295,000	295,000					1.077	1.077	JD	265	3,177	06/26/2020	06/01/2024
613741-LG-0	VIRGINIA TECH FOUNDATION INC				1.D FE	1,170,000	99.7320	1,166,864	1,170,000	1,170,000					1.177	1.177	JD	1,148	13,771	06/26/2020	06/01/2025
613741-LH-8	VIRGINIA TECH FOUNDATION INC				1.D FE	2,205,000	100.4560	2,215,055	2,205,000	2,205,000					1.514	1.514	JD	2,782	33,384	06/26/2020	06/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
613741-LJ-4	VIRGINIA TECH FOUNDATION INC				1.D FE	1,585,000	100.1010	1,586,601	1,585,000	1,585,000					1.614	1.614	JD	2,132	25,582	06/26/2020	06/01/2027
940157-5C-0	WASHINGTON SUBN SAN DIST MD				1.A FE	6,244,096	113.3750	5,957,856	5,255,000	5,988,150		(250,385)			5.000	0.200	JD	21,896	312,381	12/23/2020	12/01/2024
946303-C7-7	WAYNE ST UNIV MICH UNIV REVS				1.E FE	780,000	100.2690	782,098	780,000	780,000					1.219	1.219	MN	1,215	9,508	07/17/2020	11/15/2023
946303-C9-3	WAYNE ST UNIV MICH UNIV REVS				1.E FE	1,390,000	99.7770	1,386,900	1,390,000	1,390,000					1.572	1.572	MN	2,792	21,851	07/17/2020	11/15/2025
946303-D3-5	WAYNE ST UNIV MICH UNIV REVS				1.E FE	1,290,000	100.0190	1,290,245	1,290,000	1,290,000					1.954	1.954	MN	3,221	25,207	07/17/2020	11/15/2027
946303-D4-3	WAYNE ST UNIV MICH UNIV REVS				1.E FE	2,430,000	100.5850	2,444,216	2,430,000	2,430,000					2.160	2.160	MN	6,707	52,488	07/17/2020	11/15/2028
946303-D5-0	WAYNE ST UNIV MICH UNIV REVS				1.E FE	3,015,000	100.7860	3,038,698	3,015,000	3,015,000					2.260	2.260	MN	8,707	68,139	07/17/2020	11/15/2029
947628-EU-3	WEBER BASIN UTAH WTR CONSERVAN				1.B FE	564,491	123.8850	551,288	445,000	516,114		(11,544)			5.000	2.040	AO	5,563	22,250	08/24/2017	10/01/2027
950511-KT-1	WENATCHEE WASH WTR & SWR REV				1.D FE	591,808	102.4800	584,136	570,000	574,682		(5,009)			3.000	2.090	JD	1,425	17,100	06/13/2018	12/01/2022
950511-KU-8	WENATCHEE WASH WTR & SWR REV				1.D FE	467,945	108.7680	445,949	410,000	431,267		(10,746)			5.000	2.220	JD	1,708	20,500	06/13/2018	12/01/2023
950511-KV-6	WENATCHEE WASH WTR & SWR REV				1.D FE	589,162	113.0640	576,626	510,000	547,427		(12,251)			5.000	2.380	JD	2,125	25,500	06/13/2018	12/01/2024
950511-LB-9	WENATCHEE WASH WTR & SWR REV			1	1.D FE	670,138	122.8670	700,342	570,000	635,952		(10,093)			5.000	2.860	JD	2,375	28,500	06/13/2018	12/01/2030
950511-LC-7	WENATCHEE WASH WTR & SWR REV			1	1.D FE	428,134	122.5740	447,395	365,000	406,601		(6,360)			5.000	2.890	JD	1,521	18,250	06/13/2018	12/01/2031
950511-LD-5	WENATCHEE WASH WTR & SWR REV			1	1.D FE	711,331	115.7530	769,757	665,000	695,651		(4,645)			4.000	3.140	JD	2,217	26,600	06/13/2018	12/01/2032
950511-LE-3	WENATCHEE WASH WTR & SWR REV			1	1.D FE	393,292	115.6170	427,783	370,000	385,428		(2,332)			4.000	3.220	JD	1,233	14,800	06/13/2018	12/01/2033
950511-LF-0	WENATCHEE WASH WTR & SWR REV			1	1.D FE	301,040	115.4450	329,018	285,000	295,638		(1,603)			4.000	3.300	JD	950	11,400	06/13/2018	12/01/2034
95236P-GE-4	WEST COVINA CALIF				1.E FE	4,500,000	103.7580	4,669,110	4,500,000	4,500,000					2.738	2.738	FA	51,338	123,552	07/24/2020	08/01/2027
95236P-GF-1	WEST COVINA CALIF				1.E FE	4,150,000	104.2780	4,327,537	4,150,000	4,150,000					2.881	2.881	FA	49,817	119,894	07/24/2020	08/01/2028
955525-BG-4	WEST RANKIN MISS UTIL AUTH REV				1.F FE	449,790	109.0650	430,807	395,000	415,888		(10,094)			5.000	2.280	JJ	9,875	19,750	07/12/2018	01/01/2024
955525-BP-4	WEST RANKIN MISS UTIL AUTH REV			1	1.F FE	538,622	113.4640	544,627	480,000	509,439		(8,179)			5.000	2.910	JJ	12,000	24,000	07/12/2018	01/01/2031
956441-AK-5	WEST VIEW PA WTR AUTH WTR REV				1.C FE	258,390	123.3090	258,949	210,000	240,105		(4,725)			5.000	2.370	MN	1,342	10,500	12/14/2017	11/15/2027
95662M-3C-2	WEST VIRGINIA ST HSG DEV FD			1	1.A FE	1,078,830	105.0900	1,050,900	1,000,000	1,058,731		(20,099)			3.750	1.620	MN	6,250	37,500	01/01/2021	11/01/2028
956704-C4-0	WEST VIRGINIA UNIV				1.D FE	5,220,000	100.4420	5,243,072	5,220,000	5,220,000					1.746	1.746	AO	22,785	91,141	02/27/2020	10/01/2026
958638-YZ-5	WESTERN MICHIGAN UNIVERSITY				1.D FE	250,000	99.4880	248,720	250,000	250,000					0.575	0.575	MN	184	1,094	01/22/2021	11/15/2023
958638-ZA-9	WESTERN MICHIGAN UNIVERSITY				1.D FE	680,000	98.8050	671,874	680,000	680,000					0.691	0.691	MN	600	3,576	01/22/2021	11/15/2024
958638-ZB-7	WESTERN MICHIGAN UNIVERSITY				1.D FE	500,000	98.4430	492,215	500,000	500,000					0.897	0.897	MN	573	3,414	01/22/2021	11/15/2025
958638-ZC-5	WESTERN MICHIGAN UNIVERSITY				1.D FE	550,000	98.0970	539,534	550,000	550,000					1.047	1.047	MN	736	4,383	01/22/2021	11/15/2026
958638-ZD-3	WESTERN MICHIGAN UNIVERSITY				1.D FE	1,115,000	98.3240	1,096,313	1,115,000	1,115,000					1.280	1.280	MN	1,824	10,863	01/22/2021	11/15/2027
958638-ZF-8	WESTERN MICHIGAN UNIVERSITY				1.D FE	905,000	99.3140	898,792	905,000	905,000					1.657	1.657	MN	1,916	11,414	01/22/2021	11/15/2029
958638-ZG-6	WESTERN MICHIGAN UNIVERSITY				1.D FE	1,070,000	99.7250	1,067,058	1,070,000	1,070,000					1.757	1.757	MN	2,402	14,309	01/22/2021	11/15/2030
958638-ZH-4	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	500,000	100.2710	501,355	500,000	500,000					1.857	1.857	MN	1,186	7,067	01/22/2021	11/15/2031
958638-ZJ-0	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	1,000,000	100.6660	1,006,660	1,000,000	1,000,000					1.957	1.957	MN	2,501	14,895	01/22/2021	11/15/2032
958638-ZK-7	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	750,000	100.8040	756,030	750,000	750,000					2.057	2.057	MN	1,971	11,742	01/22/2021	11/15/2033
958638-ZL-5	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	755,000	101.0460	762,897	755,000	755,000					2.157	2.157	MN	2,081	12,395	01/22/2021	11/15/2034
958638-ZM-3	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	750,000	101.2390	759,293	750,000	750,000					2.257	2.257	MN	2,163	12,884	01/22/2021	11/15/2035
958638-ZN-1	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	800,000	101.0650	808,520	800,000	800,000					2.307	2.307	MN	2,358	14,047	01/22/2021	11/15/2036
958638-ZP-6	WESTERN MICHIGAN UNIVERSITY			1	1.D FE	1,500,000	103.2620	1,548,930	1,500,000	1,500,000					2.878	2.878	MN	5,516	32,857	01/22/2021	11/15/2043
97709T-AY-2	WISCONSIN ST ENVIRONMENTAL IMP				1.A FE	1,384,668	115.3220	1,303,139	1,130,000	1,243,765		(31,905)			5.000	1.940	JD	4,708	56,500	05/10/2017	06/01/2025
977100-GU-4	WISCONSIN ST GEN FD ANNUAL APP				1.C FE	1,750,000	100.4580	1,758,015	1,750,000	1,750,000					1.720	1.720	MN	5,017	30,100	01/29/2020	05/01/2022
97712D-C6-1	WISCONSIN ST HEALTH & EDL FACS				1.D FE	425,988	107.5640	397,987	370,000	386,716		(10,022)			5.000	2.150	FA	6,989	18,500	11/30/2017	08/15/2023
97712D-C7-9	WISCONSIN ST HEALTH & EDL FACS				1.D FE	584,360	111.8180	559,090	500,000	534,680		(12,699)			5.000	2.260	FA	9,444	25,000	11/30/2017	08/15/2024
97712D-C8-7	WISCONSIN ST HEALTH & EDL FACS				1.D FE	827,848	115.8790	811,153	700,000	763,272		(16,536)			5.000	2.380	FA	13,222	35,000	11/30/2017	08/15/2025
97712D-C9-5	WISCONSIN ST HEALTH & EDL FACS				1.D FE	895,305	119.5670	896,753	750,000	831,350		(16,406)			5.000	2.500	FA	14,167	37,500	11/30/2017	08/15/2026
97712D-D2-9	WISCONSIN ST HEALTH & EDL FACS				1.D FE	993,292	122.7240	1,012,473	825,000	927,923		(16,793)			5.000	2.600	FA	15,583	41,250	11/30/2017	08/15/2027
97712D-QT-6	WISCONSIN ST HEALTH & EDL FACS			1	1.B FE	3,888,492	113.5280	4,274,329	3,765,000	3,835,645		(14,697)			4.000	3.533	MN	19,243	150,600	03/21/2018	11/15/2034
97712D-SR-8	WISCONSIN ST HEALTH & EDL FACS				1.F FE	518,156	107.9500	458,788	425,000	449,452		(13,664)			5.000	1.650	AO	5,313	21,250	09/16/2016	10/01/2023
97712D-SS-6	WISCONSIN ST HEALTH & EDL FACS				1.F FE	308,820	111.6910	279,228	250,000	271,296		(7,488)			5.000	1.810	AO	3,125	12,500	09/16/2016	10/01/2024
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS				1.G FE	430,328	105.1220	383,695	365,000	377,127		(10,586)			5.000	1.990	FA	6,894	18,250	09/23/2016	02/15/2023
97712D-UR-5	WISCONSIN ST HEALTH & EDL FACS				1.G FE	1,099,601	113.4450	1,038,022	915,000	988,141		(22,333)			5.000	2.330	FA	17,283	45,750	09/23/2016	02/15/2025
97712D-ZR-0	WISCONSIN ST HEALTH & EDL FACS				1.G FE	489,661	117.2290	474,777	405,000	448,436		(9,946)			5.000	2.260	FA	7,650	20,250	08/31/2017	02/15/2026
97712D-ZS-8	WISCONSIN ST HEALTH & EDL FACS				1.G FE	321,790	120.7110	319,884	265,000	297,473		(5,883)			5.000	2.440	FA	5,006	13,250	08/31/2017	02/15/2027
979585-BJ-4	WOODLAND-DAVIS CLEAN WTR AGY C			1	1.C FE	1,004,602	123.7230	1,008,342	815,000	934,757		(17,802)			5.000	2.420	MS	13,583	40,750	11/15/2017	03/01/2029
982674-KK-8	WYANDOTTE CNTY KANS CITY KANS				1.F FE	292,697	107.4330	257,839	240,000	252,266		(7,181)			5.000	1.870	MS	4,000	12,000	01/14/2016	09/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
982674-KM-4	WYANDOTTE CNTY KANS CITY KANS				1.F FE	1,118,718	115.5030	1,039,527	900,000	989,287		(23,153)			5.000	2.170	MS	15,000	45,000	01/14/2016	09/01/2025
982674-NC-3	WYANDOTTE CNTY/KANSAS CITY UTILITY				1.F FE	375,000	100.2370	375,889	375,000	375,000					0.909	0.909	MS	1,136	3,276	08/20/2020	09/01/2023
982674-ND-1	WYANDOTTE CNTY/KANSAS CITY UTILITY				1.F FE	1,000,000	100.1750	1,001,750	1,000,000	1,000,000					1.129	1.129	MS	3,763	10,851	08/20/2020	09/01/2024
982674-NE-9	WYANDOTTE CNTY/KANSAS CITY UTILITY				1.F FE	1,000,000	99.9270	999,270	1,000,000	1,000,000					1.249	1.249	MS	4,163	12,004	08/20/2020	09/01/2025
983220-EZ-6	WYOMING CMNTY DEV AUTH HSG REV			1	1.B FE	114,921	101.8300	56,007	55,000	56,183		(1,278)			3.450	1.085	JD	158	949	01/01/2021	12/01/2027
985900-EQ-8	YAVAPAI REGIONAL MEDICAL CENTER AZ			1	1.F FE	547,385	116.3680	581,840	500,000	537,194		(4,326)			4.000	2.900	FA	8,333	20,000	07/17/2019	08/01/2038
985900-ER-6	YAVAPAI REGIONAL MEDICAL CENTER AZ			1	1.F FE	422,433	124.6090	436,132	350,000	406,688		(6,672)			5.000	2.630	FA	7,292	17,500	07/17/2019	08/01/2039
98425B-AU-0	YMCA OF GREATER NEW YORK			1	2.B FE	4,000,000	99.0970	3,963,868	4,000,000	4,000,000					2.303	2.303	FA	41,198		07/12/2021	08/01/2026
98425B-AD-8	YMCA OF GREATER NY				2.B FE	575,000	99.6070	572,739	575,000	575,000					2.510	2.510	FA	6,014	14,433	01/23/2020	08/01/2023
98425B-AF-3	YMCA OF GREATER NY				2.B FE	400,000	97.6550	390,621	400,000	400,000					2.630	2.630	FA	4,383	10,520	01/23/2020	08/01/2025
98425B-AG-1	YMCA OF GREATER NY				2.B FE	300,000	97.2400	291,720	300,000	300,000					2.810	2.810	FA	3,513	8,430	01/23/2020	08/01/2026
98851W-AH-6	YUMA ARIZ				1.D FE	800,000	99.2850	794,280	800,000	800,000					1.749	1.749	JJ	6,452	5,675	01/13/2021	07/15/2028
98851W-AJ-2	YUMA ARIZ				1.D FE	1,000,000	99.9460	999,460	1,000,000	1,000,000					1.952	1.952	JJ	9,001	7,916	01/13/2021	07/15/2029
98851W-AK-9	YUMA ARIZ				1.D FE	650,000	100.2850	651,853	650,000	650,000					2.102	2.102	JJ	6,300	5,541	01/13/2021	07/15/2030
98851W-AM-5	YUMA ARIZ			1	1.D FE	1,000,000	100.3420	1,003,420	1,000,000	1,000,000					2.312	2.312	JJ	10,661	9,376	01/13/2021	07/15/2032
98851W-AN-3	YUMA ARIZ			1	1.D FE	1,000,000	100.6620	1,006,620	1,000,000	1,000,000					2.412	2.412	JJ	11,122	9,782	01/13/2021	07/15/2033
988636-AG-1	YUMA CNTY ARIZ PLEDGED REV				1.D FE	900,000	98.8390	889,551	900,000	900,000					1.326	1.326	JJ	5,503	6,497	12/10/2020	07/15/2026
988636-AH-9	YUMA CNTY ARIZ PLEDGED REV				1.D FE	135,000	99.1010	133,786	135,000	135,000					1.576	1.576	JJ	981	1,158	12/10/2020	07/15/2027
988636-AN-6	YUMA CNTY ARIZ PLEDGED REV			1	1.D FE	450,000	101.8440	458,298	450,000	450,000					2.391	2.391	JJ	4,961	5,858	12/10/2020	07/15/2032
270618-FK-2	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	1,598,033	118.4470	1,664,180	1,405,000	1,556,392		(19,434)			4.000	2.340	FA	23,417	56,200	10/17/2019	02/01/2036
270618-FL-0	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	2,381,043	118.3010	2,484,321	2,100,000	2,320,505		(28,260)			4.000	2.380	FA	35,000	84,000	10/17/2019	02/01/2037
270618-FM-8	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	2,597,620	118.1280	2,716,944	2,300,000	2,533,628		(29,881)			4.000	2.430	FA	38,333	92,000	10/17/2019	02/01/2038
270618-FN-6	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	1,294,739	117.9350	1,356,253	1,150,000	1,263,664		(14,514)			4.000	2.470	FA	19,167	46,000	10/17/2019	02/01/2039
270618-FP-1	EAST BATON ROUGE LA SEW COMMN			1	1.D FE	6,205,791	117.7730	6,506,958	5,525,000	6,059,788		(68,204)			4.000	2.500	FA	92,083	221,000	10/17/2019	02/01/2040
392274-2B-1	GREATER ORLANDO AVIATION AUTH FLA			1	1.D FE	4,482,600	116.2580	4,650,320	4,000,000	4,384,848		(44,244)			4.000	2.620	AO	40,000	160,000	09/20/2019	10/01/2037
392274-2D-7	GREATER ORLANDO AVIATION AUTH FLA			1	1.D FE	3,225,612	115.8700	3,360,230	2,900,000	3,159,896		(29,760)			4.000	2.710	AO	29,000	116,000	09/20/2019	10/01/2039
392274-Z9-0	GREATER ORLANDO AVIATION AUTH FLA			1	1.D FE	2,256,300	116.9930	2,339,860	2,000,000	2,204,219		(23,562)			4.000	2.540	AO	20,000	80,000	09/20/2019	10/01/2035
438701-W2-6	HONOLULU HAWAII CITY & CNTY WA			1	1.C FE	1,819,360	119.3290	1,909,264	1,600,000	1,774,729		(21,023)			4.000	2.400	JJ	32,000	64,000	10/24/2019	07/01/2037
438701-T4-6	HONOLULU HAWAII CITY CNTY WST WTR			1	1.C FE	872,712	119.5620	914,649	765,000	850,763		(10,337)			4.000	2.360	JJ	15,300	30,600	10/24/2019	07/01/2036
438701-T6-1	HONOLULU HAWAII CITY CNTY WST WTR			1	1.C FE	2,040,138	119.0660	2,143,188	1,800,000	1,991,356		(22,984)			4.000	2.440	JJ	36,000	72,000	10/24/2019	07/01/2038
438701-T7-9	HONOLULU HAWAII CITY CNTY WST WTR			1	1.C FE	1,864,071	118.9400	1,962,510	1,650,000	1,820,652		(20,462)			4.000	2.480	JJ	33,000	66,000	10/24/2019	07/01/2039
438701-W3-4	HONOLULU HAWAII CITY CNTY WST WTR			1	1.C FE	1,983,468	119.0660	2,083,655	1,750,000	1,936,040		(22,345)			4.000	2.440	JJ	35,000	70,000	10/24/2019	07/01/2038
452252-NQ-8	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	4,328,160	116.2640	4,650,560	4,000,000	4,255,770		(29,936)			4.000	3.040	JJ	80,000	160,000	06/26/2019	01/01/2044
45505M-GX-8	INDIANA ST FIN AUTH WASTEWATER			1	1.D FE	1,010,126	121.0030	1,064,826	880,000	983,641		(12,069)			4.000	2.330	AO	8,800	35,200	09/26/2019	10/01/2036
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER			1	1.D FE	877,969	120.7320	929,636	770,000	856,064		(9,987)			4.000	2.410	AO	7,700	30,800	09/26/2019	10/01/2038
663903-JJ-2	NORTHEAST OHIO REGL SWR DIST W			1	1.B FE	1,000,000	104.7390	1,047,390	1,000,000	1,000,000					2.419	2.419	MN	3,091	24,190	01/23/2020	11/15/2030
663903-JL-7	NORTHEAST OHIO REGL SWR DIST W			1	1.B FE	1,000,000	104.9470	1,049,470	1,000,000	1,000,000					2.569	2.569	MN	3,283	25,690	01/23/2020	11/15/2032
725304-VD-8	PITTSBURGH PA WTR & SWR AUTH W				1.C FE	886,235	135.7530	950,271	700,000	855,594		(12,508)			5.000	2.600	MS	11,667	35,000	06/19/2019	09/01/2032
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH W				1.C FE	743,266	138.8030	811,998	585,000	719,526		(9,697)			5.000	2.690	MS	9,750	29,250	06/19/2019	09/01/2033
725304-VG-1	PITTSBURGH PA WTR & SWR AUTH W			1	1.C FE	222,404	119.0500	238,100	200,000	217,457		(2,021)			4.000	2.730	MS	2,667	8,000	06/19/2019	09/01/2035
900190-KD-0	TURLOCK CALIF IRR DIST REV			1	1.D FE	516,936	128.8760	515,504	400,000	493,289		(10,724)			5.000	1.850	JJ	10,000	20,000	09/25/2019	01/01/2035
900190-KH-1	TURLOCK CALIF IRR DIST REV			1	1.D FE	510,508	128.0440	512,176	400,000	488,299		(10,081)			5.000	2.000	JJ	10,000	20,000	09/25/2019	01/01/2039
917328-SW-7	UTAH ASSD MUN PWR SYS REV				1.C FE	1,385,000	103.0610	1,427,395	1,385,000	1,385,000					2.500	2.500	AO	8,656	34,625	10/24/2019	04/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,324,957,329	XXX	3,352,299,363	3,030,170,998	3,206,092,361		(34,542,389)			XXX	XXX	XXX	34,809,297	102,674,776	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1.A	4,223	110.6400	4,516	4,082	4,176		(4)			6.500	5.791	MON	22	264	07/15/2005	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1.A	33,816	110.0860	36,360	33,029	33,549		(22)			6.000	5.531	MON	165	1,972	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1.A	665	115.1860	741	643	667		(1)			6.500	5.375	MON	3	41	07/15/2005	01/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1.A	197	110.3660	210	190	197					6.500	5.541	MON	1	11	07/15/2005	06/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1.A	51,229	110.3660	54,644	49,512	51,849		(85)			6.500	5.101	MON	268	3,206	07/15/2005	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330			2	1.A	486	110.3660	518	470	491		(1)			6.500	5.267	MON	3	30	07/15/2005	08/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1.A	1,856	113.1300	2,029	1,793	1,840		(2)			6.500	5.742	MON	10	116	07/15/2005	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1.A	1,274	110.3620	1,359	1,231	1,286		(2)			6.500	5.158	MON	7	79	07/15/2005	09/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1.A	1,393	110.3620	1,486	1,347	1,386		(2)			6.500	5.628	MON	7	87	07/15/2005	12/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1.A	431	110.3660	460	416	455		(1)			6.500	3.962	MON	2	27	07/15/2005	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1.A	690	112.0550	764	682	691					6.500	6.052	MON	4	41	05/09/2007	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214			2	1.A	48	102.5060	48	46	46					8.000	7.061	MON		3	06/17/1999	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240			2	1.A	1,620	102.7820	1,629	1,585	1,590		(4)			7.000	6.156	MON	9	99	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244			2	1.A	1,726	110.3620	1,986	1,800	1,780		7			6.500	8.038	MON	10	103	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252			2	1.A	4,795	103.2840	4,850	4,695	4,717		(16)			7.000	6.234	MON	27	307	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254			2	1.A	847	100.9310	838	831	836		(2)			7.000	6.322	MON	5	53	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1.A	1,724	111.9780	1,884	1,682	1,709		(3)			6.000	5.299	MON	8	99	06/02/2004	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1.A	30	110.7380	32	29	30					7.000	5.353	MON		2	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1.A	6,742	112.0230	7,373	6,582	6,819		(26)			7.000	5.468	MON	38	443	02/05/2002	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1.A	115	111.9910	126	112	115					6.000	5.171	MON	1	7	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1.A	3,412	112.0020	3,728	3,329	3,407		(5)			6.000	5.065	MON	17	195	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1.A	3,843	112.0030	4,202	3,751	3,821		(6)			6.000	5.253	MON	19	218	06/02/2004	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1.A	100	107.6450	105	98	102					7.000	5.140	MON	1	6	02/05/2002	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1.A	46	113.7630	52	45	48					7.000	5.172	MON		3	02/05/2002	06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1.A	2,390	113.9400	2,658	2,332	2,408		(11)			7.000	5.339	MON	14	159	02/08/2002	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1.A	1,333	116.6760	1,503	1,288	1,394		(6)			7.000	4.463	MON	8	89	05/01/2002	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1.A	1,206	116.1050	1,366	1,177	1,223		(3)			7.000	5.771	MON	7	81	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1.A	473	113.0350	517	457	471		(1)			6.500	5.542	MON	2	29	07/15/2005	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1.A	1,307	115.3210	1,457	1,264	1,302		(2)			6.500	5.527	MON	7	81	07/15/2005	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1.A	34	104.9220	35	33	34					7.000	5.207	MON		3	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1.A	6,290	110.0820	6,769	6,149	6,244		(10)			6.000	5.342	MON	31	355	09/22/2003	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1.A	2,471	110.0180	2,653	2,412	2,446		(3)			6.000	5.424	MON	12	143	06/02/2004	12/01/2028
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797			2	1.A	383	109.9560	411	374	381		(1)			6.000	5.044	MON	2	21	09/22/2003	02/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1.A	1,938	109.9940	2,084	1,895	1,944		(5)			6.000	4.941	MON	9	113	09/22/2003	03/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1.A	2,943	107.5680	3,265	3,035	2,955		6			7.000	8.070	MON	18	209	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1.A	423	110.3620	470	426	423					6.500	6.852	MON	2	27	01/18/2001	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287			2	1.A	2,625	110.3660	2,913	2,640	2,511		(16)			6.500	7.044	MON	14	169	02/05/2002	08/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1.A	835	104.5920	853	815	825		(23)			7.000	4.809	MON	5	56	02/05/2002	01/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1.A	3,301	102.8010	3,512	3,416	3,257		11			7.000	8.822	MON	20	238	07/24/2000	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1.A	5,447	102.8570	5,469	5,317	5,486		(12)			7.000	5.846	MON	31	369	02/05/2002	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1.A	7,742	112.6910	8,528	7,568	7,718		(11)			6.000	5.242	MON	38	443	09/22/2003	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1.A	631	110.0530	712	647	620		2			6.000	7.488	MON	3	39	04/05/2001	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1.A	375	100.3400	375	374	375					7.000	6.837	MON	2	26	02/05/2002	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1.A	1,870	110.3660	2,075	1,880	1,863					6.500	6.782	MON	10	121	02/05/2002	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1.A	27,685	102.9870	27,834	27,026	27,932		(57)			7.000	5.860	MON	158	1,859	02/05/2002	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1.A	2,434	110.3660	2,701	2,447	2,424		1			6.500	6.842	MON	13	155	02/05/2002	03/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1.A	103	110.3620	110	99	103					6.500	5.502	MON	1	6	07/15/2005	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1.A	12,601	110.3660	13,441	12,179	12,836		(41)			6.500	4.841	MON	66	787	07/15/2005	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1.A	715	112.3820	777	691	714		(1)			6.500	5.405	MON	4	42	07/15/2005	03/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1.A	2,271	103.7210	2,277	2,195	2,283		(5)			7.000	5.737	MON	13	153	05/01/2002	05/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1.A	10,176	110.3620	10,853	9,834	10,139		(14)			6.500	5.433	MON	53	581	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1.A	502	110.3660	557	504	501					6.500	6.689	MON	3	33	02/05/2002	08/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1.A	7,276	110.3660	8,075	7,316	7,265		1			6.500	6.719	MON	40	470	02/05/2002	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1.A	582	110.3660	621	563	584		(1)			6.500	5.395	MON	3	35	07/15/2005	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1.A	13,467	110.3660	14,365	13,016	13,382		(16)			6.500	5.626	MON	71	842	07/15/2005	03/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1.A	2,315	108.9540	2,482	2,278	2,315		(5)			5.000	4.215	MON	9	113	02/26/2009	08/01/2028
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385			2	1.A	689	100.3070	688	686	687		(1)			7.000	6.730	MON	4	42	07/12/1993	08/01/2023
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1.A	4,360	110.3660	4,651	4,214	4,317		(11)			6.500	5.377	MON	23	271	07/15/2005	01/01/2028
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108			2	1.A	737,792	103.6710	738,841	712,681	729,218		(892)			3.000	2.260	MON	1,782	20,693	05/24/2012	04/01/2032
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1.A	37	109.0840	39	36	37					7.000	5.347	MON		3	02/05/2002	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1.A	1,184	106.5830	1,244	1,167	1,166		(12)			7.000	6.459	MON	7	79	11/06/1998	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1.A	34	108.2340	36	34	34					7.000	5.447	MON		2	02/05/2002	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31283H-03-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1.A	357	113.8520	393	345	373		(2)			7.000	4.496	MON	2	24	05/01/2002	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1.A	10,762	113.0540	11,761	10,403	11,291		(48)			7.000	4.369	MON	61	711	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1.A	2,923	113.2640	3,200	2,825	3,040		(18)			7.000	4.122	MON	16	193	05/01/2002	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1.A	1,791	112.8920	1,954	1,731	1,787		(3)			6.500	5.466	MON	9	110	07/15/2005	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1.A	237	110.5810	257	233	237					6.000	5.413	MON	1	14	05/10/2005	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1.A	513	114.6210	568	496	517		(1)			6.500	5.366	MON	3	31	07/15/2005	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1.A	379	112.1930	420	374	380					6.500	6.072	MON	2	24	08/09/2006	10/01/2036
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743			2	1.A	2,976	100.7230	2,875	2,854	2,867		(23)			5.500	3.521	MON	13	98	03/31/2009	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806			2	1.A	2,034	100.7970	1,968	1,952	1,961		(14)			5.500	3.715	MON	9	67	08/27/2009	09/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865			2	1.A	3,857	102.9980	3,822	3,711	3,732		(24)			5.000	3.231	MON	15	118	08/27/2009	10/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917			2	1.A	5,976	101.2400	5,800	5,729	5,771		(37)			5.500	3.690	MON	26	257	08/27/2009	12/01/2022
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006			2	1.A	72,406	103.0140	71,760	69,660	70,327		(483)			5.000	3.090	MON	290	3,002	08/27/2009	02/01/2023
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122			2	1.A	15,873	103.0960	15,794	15,319	15,482		(106)			5.000	3.039	MON	64	684	03/31/2009	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206			2	1.A	7,615	103.0750	7,565	7,339	7,422		(53)			5.000	2.984	MON	31	329	03/31/2009	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232			2	1.A	21,554	103.0930	21,427	20,784	20,995		(117)			5.000	3.351	MON	87	919	03/31/2009	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1.A	33,424	103.1260	33,297	32,288	32,718		(178)			5.000	3.290	MON	135	1,500	03/30/2009	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1.A	10,604	103.1600	10,549	10,226	10,405		(71)			5.000	3.010	MON	43	469	03/31/2009	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1.A	14,999	103.0920	14,886	14,439	14,676		(91)			5.000	3.027	MON	60	620	08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1.A	31,266	103.1530	31,028	30,080	30,599		(197)			5.000	2.920	MON	125	1,387	08/27/2009	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504			2	1.A	3,995	102.9980	3,968	3,853	3,875		(22)			5.000	3.442	MON	16	140	03/31/2009	12/01/2022
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1.A	40,415	103.1670	40,114	38,882	39,597		(253)			5.000	3.058	MON	162	1,793	08/27/2009	04/01/2024
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148			2	1.A	697	99.9150	664	664	664		(6)			5.500	3.544	MON	3	3	08/27/2009	01/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626			2	1.A	18,421	100.6250	17,664	17,554	17,654		(88)			5.500	4.085	MON	80	844	08/27/2009	12/01/2022
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1.A	13,771	103.1120	13,716	13,302	13,458		(108)			5.000	2.813	MON	55	599	03/31/2009	05/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255			2	1.A	8,385	100.5750	8,037	7,991	8,052		(51)			5.500	3.631	MON	37	353	08/27/2009	12/01/2022
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525			2	1.A	9,382	102.0630	9,125	8,940	9,140		(101)			5.500	2.209	MON	41	413	08/27/2009	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899			2	1.A	9,213	103.1740	9,182	8,900	8,758		(160)			5.000	2.175	MON	37	429	03/31/2009	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995			2	1.A	16,164	103.1650	16,102	15,608	15,881		(119)			5.000	2.674	MON	65	713	03/31/2009	11/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1.A	75,792	103.3060	74,614	72,226	73,238		(318)			5.500	4.157	MON	331	3,851	08/27/2009	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413			2	1.A	834,295	104.7590	835,861	797,891	814,943		(2,326)			3.000	1.898	MON	1,995	22,712	05/24/2012	03/01/2027
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087			2	1.A	1,124,326	104.9490	1,129,705	1,076,433	1,099,462		(3,013)			3.000	1.922	MON	2,691	31,130	05/24/2012	05/01/2027
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197			2	1.A	1,046,403	104.7610	1,049,250	1,001,568	1,022,746		(2,770)			3.000	1.934	MON	2,504	28,915	05/22/2012	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1.A	9,627	100.8120	9,935	9,855	9,714		9			6.000	6.629	MON	49	586	02/19/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1.A	30,982	101.5190	32,198	31,716	31,255		44			6.000	6.641	MON	159	1,853	02/19/1999	08/01/2028
31365D-JD-8	FED NATL MTG ASSOC #124560			2	1.A	65	100.7820	64	63	63					8.000	6.930	MON		4	06/11/1999	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653			2	1.A	20	100.8620	19	19	19					7.500	5.351	MON		1	02/07/2002	01/01/2023
31367U-2S-3	FED NATL MTG ASSOC #179985			2	1.A	29	100.2790	28	28	28					7.500	5.899	MON		2	02/07/2002	09/01/2022
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1.A	439	101.2180	432	427	414		(6)			8.000	6.932	MON	3	25	06/11/1999	12/01/2024
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1.A	7,352	114.2800	8,091	7,080	7,571		(43)			7.500	4.790	MON	44	522	02/07/2002	03/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1.A	4,634	114.3120	5,101	4,463	4,784		(61)			7.500	4.483	MON	28	326	02/07/2002	11/01/2030
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1.A	5,554	115.1190	6,157	5,348	5,752		(39)			7.500	4.621	MON	33	392	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1.A	444	115.8420	500	432	464		(2)			7.500	4.923	MON	3	32	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1.A	52	113.3460	57	50	54					8.000	5.097	MON		4	07/06/2001	03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1.A	6,403	113.1420	7,009	6,195	6,650		(28)			7.500	5.178	MON	39	448	02/07/2002	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1.A	1,819	101.4630	1,813	1,787	1,815		(1)			8.500	7.920	MON	13	151	10/02/2001	09/01/2031
31371K-NV-9	FED NATL MTG ASSOC #254304			2	1.A	99	109.7480	105	96	95					6.000	4.540	MON		2	01/08/2003	05/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1.A	16	109.7480	17	15	15					6.000	4.588	MON		1	01/08/2003	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440			2	1.A	197	109.7480	209	191	188		(3)			6.000	4.593	MON	1	8	01/08/2003	08/01/2022
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1.A	11,565	107.4500	13,538	12,599	11,952		17			4.500	6.087	MON	47	565	04/07/2006	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1.A	8,502	103.1000	8,463	8,208	8,301		(42)			5.000	3.451	MON	34	375	03/31/2009	10/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1.A	678	101.4090	677	668	675		(2)			8.000	6.849	MON	4	52	11/20/1998	06/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1.A	7,601	100.3870	7,599	7,570	7,594		(4)			8.000	7.807	MON	50	594	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1.A	357	106.8020	372	348	350		(1)			7.500	6.829	MON	2	25	10/29/1998	12/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31379Q-YC-8	FED NATL MTG ASSOC #426507			2	1.A	1,181	109.7480	1,257	1,145	1,121		(34)			6.000	4.742	MON	6	64	01/08/2003	01/01/2023
31380J-V4-2	FED NATL MTG ASSOC #441735			2	1.A	12,584	100.3410	12,313	12,272	12,470		(26)			7.500	6.691	MON	77	890	08/21/1998	07/01/2027
31382W-DR-0	FED NATL MTG ASSOC #494312			2	1.A	2,587	101.3190	2,649	2,615	2,590		4			7.500	7.943	MON	16	195	04/11/2000	04/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1.A	752	100.3980	751	748	751					8.000	7.799	MON	5	59	08/08/2001	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1.A	1,249	101.7620	1,285	1,262	1,248		1			7.500	7.928	MON	8	92	04/11/2000	07/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1.A	3,254	110.7180	3,471	3,135	3,310		(14)			8.000	5.858	MON	21	249	08/08/2001	09/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1.A	2,222	100.3930	2,205	2,196	2,219		(2)			8.000	7.585	MON	15	173	08/08/2001	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314			2	1.A	1,721	101.0510	1,737	1,719	1,722					7.500	7.476	MON	11	128	08/17/1999	09/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1.A	426	103.4830	424	410	434		(2)			8.000	5.721	MON	3	32	08/08/2001	02/01/2030
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1.A	171	104.6270	172	165	174		(1)			7.500	4.960	MON	1	12	02/07/2002	12/01/2029
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1.A	1,156	100.3800	1,156	1,152	1,156					8.000	7.853	MON	8	90	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1.A	128	102.4890	127	124	127					7.500	6.063	MON	1	9	02/07/2002	01/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026			2	1.A	1,407	100.3670	1,406	1,401	1,406					8.000	7.848	MON	9	107	08/08/2001	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504			2	1.A	183	100.2490	183	182	183					8.000	7.651	MON	1	11	08/08/2001	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1.A	851	101.0000	846	838	849		(1)			8.000	7.500	MON	6	65	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1.A	1,088	101.4780	1,064	1,048	1,117		(5)			8.000	5.592	MON	7	76	08/08/2001	04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1.A	5,360	100.3990	5,358	5,337	5,356		(1)			8.000	7.860	MON	36	424	08/08/2001	03/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1.A	1,538	111.9940	1,662	1,484	1,588		(6)			8.000	5.491	MON	10	116	07/06/2001	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1.A	456	111.1860	489	439	477		(3)			7.500	4.404	MON	3	32	02/07/2002	05/01/2030
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1.A	3,758	107.5470	3,891	3,618	3,202		(63)			7.500	3.904	MON	23	264	01/11/2002	08/01/2030
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1.A	1,771	110.5470	1,885	1,705	1,836		(8)			8.000	5.241	MON	11	134	08/08/2001	01/01/2031
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1.A	64	111.4460	70	63	67					7.500	5.084	MON		5	07/30/2001	03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1.A	526	110.2030	558	507	550		(4)			8.000	4.957	MON	3	40	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1.A	360	113.4160	394	347	380		(3)			8.000	4.697	MON	2	28	07/06/2001	04/01/2031
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1.A	645	105.9110	658	621	668		(3)			8.000	3.986	MON	4	49	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1.A	6,378	108.4430	6,531	6,022	6,557		(38)			8.500	5.384	MON	43	509	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1.A	1,525	108.2850	1,590	1,468	1,592		(9)			8.000	4.962	MON	10	117	08/08/2001	04/01/2030
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1.A	910	101.6440	891	877	915		(3)			8.000	6.373	MON	6	66	08/08/2001	06/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1.A	1,228	104.2610	1,233	1,183	1,234		(4)			8.000	6.396	MON	8	94	08/08/2001	05/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1.A	1,470	102.7370	1,462	1,423	1,463		(3)			8.000	6.966	MON	9	113	08/08/2001	07/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1.A	1,237	100.3280	1,235	1,231	1,236					8.500	8.350	MON	9	104	10/02/2001	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1.A	1,841	105.4370	1,869	1,773	1,881		(8)			8.000	5.803	MON	12	141	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1.A	53	102.4030	53	51	53					8.000	6.538	MON		4	07/06/2001	09/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1.A	4,790	111.7130	5,205	4,659	5,049		(24)			7.500	5.064	MON	29	341	07/30/2001	08/01/2031
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1.A	1,613	101.8950	1,602	1,572	1,607		(2)			8.000	7.179	MON	10	125	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1.A	278	107.4010	289	269	292		(1)			8.000	3.655	MON	2	22	07/06/2001	08/01/2030
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1.A	5,643	108.8080	5,913	5,434	5,866		(29)			7.500	4.683	MON	34	405	02/07/2002	09/01/2030
31385W-J8-3	FED NATL MTG ASSOC #554787			2	1.A	2,217	100.3530	2,216	2,208	2,213		(3)			8.000	7.704	MON	15	166	11/07/2000	10/01/2023
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1.A	359	111.7440	387	346	373		(2)			7.500	4.867	MON	2	26	02/07/2002	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686			2	1.A	941	101.4850	936	923	939		(1)			8.000	7.367	MON	6	73	07/06/2001	02/01/2031
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1.A	1,255	106.4000	1,286	1,208	1,294		(6)			7.500	5.001	MON	8	90	02/07/2002	12/01/2030
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1.A	4,664	101.7520	4,633	4,553	4,648		(6)			7.500	6.737	MON	28	338	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1.A	477	107.4960	485	451	489		(1)			8.500	3.619	MON	3	38	10/02/2001	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1.A	12,736	103.2710	12,674	12,272	12,675		(26)			7.500	6.402	MON	77	914	02/07/2002	03/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1.A	4,767	102.7960	4,750	4,621	4,748		(8)			7.500	6.570	MON	29	344	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1.A	5,144	100.3830	5,087	5,068	5,143		(5)			8.000	7.458	MON	34	395	08/08/2001	12/01/2030
31386S-T5-6	FED NATL MTG ASSOC #572172			2	1.A	405	103.0040	404	392	404		(1)			7.500	6.054	MON	2	29	02/07/2002	01/01/2031
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1.A	756	104.5160	761	729	764		(2)			7.500	5.190	MON	5	54	02/07/2002	02/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688			2	1.A	11,620	100.3950	11,617	11,571	11,614		(3)			8.000	7.866	MON	77	916	10/16/2001	03/01/2031
31387U-TJ-0	FED NATL MTG ASSOC #594653			2	1.A	4,061	102.8750	4,037	3,924	4,044		(6)			8.500	7.358	MON	28	331	10/02/2001	06/01/2031
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1.A	1,423	105.0130	1,439	1,370	1,487		(7)			8.000	5.100	MON	9	108	08/08/2001	08/01/2031
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1.A	5,310	102.2090	5,265	5,151	5,288		(7)			8.500	7.501	MON	36	436	10/02/2001	07/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1.A	72,836	110.0270	80,139	72,836	72,836					6.000	6.000	MON	364	4,325	01/18/2002	10/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1.A	5,395	105.8460	5,500	5,196	5,534		(18)			7.500	5.369	MON	32	388	02/07/2002	02/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1.A	869	100.7590	865	858	868					7.500	6.916	MON	5	64	02/07/2002	03/01/2032
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1.A	77,873	110.0260	85,681	77,873	77,873					6.000	6.000	MON	389	4,645	02/20/2002	12/01/2031
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1.A	15,112	101.7200	14,910	14,658	15,082		(21)			7.500	6.527	MON	92	1,074	02/07/2002	03/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605			2	1.A	2,787	104.6870	2,810	2,684	2,809		(6)			7.500	5.967	MON	17	200	02/07/2002	04/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461			2	1.A	25,607	102.5150	25,485	24,860	25,513		(31)			7.500	6.632	MON	155	1,855	08/06/2002	07/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799			2,3	1.A	17,756	100.3510	17,692	17,631	17,747		(6)			2.400	2.199	MON	35	413	10/09/2002	11/01/2032
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1.A	113,026	110.3180	119,766	108,565	115,639		(327)			6.500	4.682	MON	588	6,972	10/23/2003	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1.A	509,441	111.7000	569,047	509,441	509,441					5.000	5.000	MON	2,123	25,148	01/10/2005	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1.A	303,722	110.3540	335,169	303,722	303,722					5.000	5.000	MON	1,266	15,080	01/10/2005	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1.A	99,095	108.9050	107,919	99,095	99,095					5.000	5.000	MON	413	4,918	01/10/2005	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1.A	483,813	111.1100	537,567	483,813	483,813					5.000	5.000	MON	2,016	24,052	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1.A	413,845	111.1060	459,808	413,845	413,845					5.000	5.000	MON	1,724	20,585	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1.A	72,533	108.9420	79,019	72,533	72,533					5.000	5.000	MON	302	3,543	01/10/2005	08/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1.A	672,929	112.6610	758,129	672,929	672,929					5.000	5.000	MON	2,804	33,509	04/10/2006	02/01/2036
31410K-D9-2	FED NATL MTG ASSOC #889428			2	1.A	24,800	102.9800	24,440	23,732	23,971		(123)			5.000	3.068	MON	99	1,026	08/28/2009	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1.A	277,685	110.0480	305,586	277,685	277,685					5.000	5.000	MON	1,157	13,831	04/10/2006	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1.A	193,173	109.1730	210,892	193,173	193,173					5.000	5.000	MON	805	9,352	04/10/2006	03/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1.A	255,726	109.4580	279,913	255,726	255,726					5.000	5.000	MON	1,066	12,741	04/10/2006	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1.A	4,358	108.9870	4,881	4,479	4,391		2			5.000	5.745	MON	19	210	12/08/2006	11/01/2036
31411R-ES-3	FED NATL MTG ASSOC #912845			2	1.A	3,483	102.9680	3,457	3,357	3,361		(14)			5.000	3.985	MON	14	104	04/02/2009	04/01/2022
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1.A	119,012	109.0830	129,822	119,012	119,012					5.000	5.000	MON	496	5,876	04/10/2006	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328			2	1.A	1,963	100.0950	1,887	1,885	1,882		(18)			5.500	3.293	MON	9	9	03/30/2009	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092			2	1.A	2,199	102.9680	2,166	2,104	2,107		(18)			5.000	2.934	MON	9	45	08/28/2009	03/01/2022
31412N-EC-6	FED NATL MTG ASSOC #929931			2	1.A	86,737	103.0890	86,360	83,772	84,676		(422)			5.000	3.463	MON	349	3,956	03/30/2009	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299			2	1.A	71,343	103.1200	70,942	68,795	69,602		(320)			5.000	3.521	MON	287	3,149	03/31/2009	12/01/2023
31413D-UQ-8	FED NATL MTG ASSOC #942591			2	1.A	6,120	100.4400	5,903	5,877	5,900		(33)			5.500	3.615	MON	27	278	03/30/2009	08/01/2022
31413M-HA-8	FED NATL MTG ASSOC #949425			2	1.A	21,254	103.0380	21,109	20,487	20,656		(112)			5.000	3.437	MON	85	955	04/02/2009	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302			2	1.A	89,027	103.0300	84,381	81,900	83,177		(777)			5.000	2.327	MON	341	3,714	10/07/2011	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747			2	1.A	48,747	102.6960	48,031	46,770	47,434		(281)			5.500	3.632	MON	214	2,435	03/31/2009	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355			2	1.A	11,490	103.0860	11,440	11,098	11,220		(59)			5.000	3.387	MON	46	501	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1.A	26,908	110.4110	29,131	26,384	27,036		(13)			5.000	4.271	MON	110	1,314	02/23/2009	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1.A	16,942	103.0920	16,852	16,347	16,489		(66)			5.000	3.766	MON	68	707	04/02/2009	09/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431			2	1.A	994	100.5370	960	955	963		(5)			5.500	3.679	MON	4	6	03/30/2009	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461			2	1.A	21,551	102.3180	21,156	20,677	20,998		(124)			5.500	3.532	MON	95	1,004	03/31/2009	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236			2	1.A	971,758	104.8830	974,159	928,801	950,478		(2,853)			3.000	1.830	MON	2,322	26,821	05/22/2012	05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #AO3417			2	1.A	1,251,982	104.9060	1,255,677	1,196,951	1,220,612		(3,109)			3.000	2.007	MON	2,992	34,539	05/24/2012	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466			2	1.A	1,084,507	104.9080	1,087,729	1,036,837	1,060,150		(3,007)			3.000	1.885	MON	2,592	30,012	05/24/2012	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084			2	1.A	629,176	106.9900	638,251	596,552	616,656		(1,013)			3.500	2.400	MON	1,740	20,150	05/29/2012	06/01/2032
31392F-ES-2	FNR 2002-71 AP RMBS			2	1.A	216,259	107.1810	227,873	212,605	213,368		(94)			5.000	4.817	MON	886	10,290	11/21/2003	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS			2	1.A	446,150	108.1450	451,525	417,520	439,651		(941)			4.000	2.317	MON	1,392	16,341	10/07/2011	03/25/2041
38375D-F2-9	GNR 2008-94 JB RMBS			2	1.A	99,386	108.7950	96,731	88,911	99,013		(264)			5.000	2.085	MON	370	4,341	10/07/2011	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS			2	1.A	153,298	108.0680	153,833	142,348	150,345		(382)			4.000	2.274	MON	474	5,545	10/07/2011	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS			2	1.A	167,115	105.4920	164,028	155,489	161,417		(737)			4.250	2.360	MON	551	6,418	10/07/2011	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS			2	1.A	1,033,406	106.0480	1,018,718	960,624	997,816		(1,365)			3.500	2.133	MON	2,802	32,826	10/07/2011	04/16/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,878,517	XXX	15,314,063	14,356,881	14,638,340		(29,212)			XXX	XXX	XXX	47,195	549,681	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,339,835,846	XXX	3,367,613,426	3,044,527,879	3,220,730,701		(34,571,601)			XXX	XXX	XXX	34,856,492	103,224,457	XXX	XXX
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		A	1	3.B FE	9,522,500	101.2760	9,621,220	9,500,000	9,519,243		(3,257)			3.875	3.795	MS	108,392	193,750	06/15/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		A	1	4.B FE	1,005,000	102.0000	1,020,000	1,000,000	1,003,008		(965)			4.375	4.263	MN	5,590	43,750	11/19/2019	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	LS	A	1	3.B FE	2,007,500	103.7500	2,075,000	2,000,000	2,004,470		(1,782)			5.750	5.663	AO	24,278	115,000	04/03/2020	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		A	1	4.B FE	26,731,383	98.2500	26,357,528	26,827,000	26,328,583	(402,142)	(438)			4.000	4.048	AO	226,539	927,056	12/21/2021	10/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	LS	A	1	4.B FE	1,005,000	98.2500	982,500	1,000,000	982,500	(21,826)	(546)			4.000	3.939	AO	8,444	41,111	09/16/2020	10/15/2030
682357-AA-6	180 MEDICAL INC		C	1	3.B FE	1,500,000	101.2500	1,518,750	1,500,000	1,500,000					3.875	3.875	AO	13,563		09/30/2021	10/15/2029
817826-AB-6	7-ELEVEN INC			1	2.B FE	17,985,060	98.8580	17,794,458	18,000,000	17,989,463		4,403			0.800	0.828	FA	56,400	72,000	01/27/2021	02/10/2024
817826-AC-4	7-ELEVEN INC			1	2.B FE	4,988,100	96.8330	4,841,640	5,000,000	4,990,179		2,079			0.950	0.999	FA	18,604	23,750	01/27/2021	02/10/2026
817826-AD-2	7-ELEVEN INC			1	2.B FE	7,974,960	95.2400	7,619,192	8,000,000	7,978,021		3,061			1.300	1.347	FA	40,733	52,000	01/27/2021	02/10/2028
817826-AE-0	7-ELEVEN INC			1	2.B FE	2,998,350	94.6330	482,630	510,000	509,743		23			1.800	1.806	FA	3,596	4,590	01/27/2021	02/10/2031
00287Y-AQ-2	ABBVIE INC			1	2.B FE	4,349,544	106.3420	4,180,316	3,931,000	4,262,648		(86,896)			3.600	1.044	MN	18,476	121,356	12/22/2021	05/14/2025
00287Y-BV-0	ABBVIE INC			1	2.B FE	76,855,988	105.3870	79,887,410	75,804,000	76,693,178		(157,118)			2.950	2.687	MN	248,469	2,185,124	12/22/2021	11/21/2026
00287Y-BX-6	ABBVIE INC			1	2.B FE	17,795,933	106.9190	19,031,618	17,800,000	17,796,376		398			3.200	3.203	MN	63,289	569,600	11/20/2020	11/21/2029
00287Y-BX-6	ABBVIE INC	LS		1	2.B FE	199,954	106.9190	213,838	200,000	199,959		4			3.200	3.203	MN	711	6,400	11/20/2020	11/21/2029
00287Y-CX-5	ABBVIE INC			1	2.C FE	1,330,408	106.4480	1,269,921	1,193,000	1,298,251		(32,157)			3.800	0.996	MS	13,348	45,334	01/01/2021	03/15/2025
024747-AF-4	ABC SUPPLY CO INC			1	3.B FE	15,568,750	102.3230	15,860,065	15,500,000	15,562,482		(3,680)			4.000	3.858	JJ	285,889	420,000	11/30/2021	01/15/2028
024747-AG-2	ABC SUPPLY CO INC			1	4.A FE	8,750,000	99.7500	8,728,125	8,750,000	8,728,125	(21,875)				3.875	3.875	MN	43,325	171,415	04/27/2021	11/15/2029
00084D-AU-4	ABN AMRO BANK NV		D	1,5	2.A FE	17,000,000	98.0210	16,663,621	17,000,000	17,000,000					1.542	1.542	JD	10,923	131,070	06/09/2021	06/16/2027
00084D-AV-2	ABN AMRO BANK NV		D	1	2.B FE	8,734,000	99.9160	8,726,637	8,734,000	8,734,000					3.324	3.324	MS	14,516		12/06/2021	03/13/2037
00084D-AV-2	ABN AMRO BANK NV	LS	D	1	2.B FE	1,266,000	99.9160	1,264,933	1,266,000	1,266,000					3.324	3.324	MS	2,104		12/06/2021	03/13/2037
00084D-AW-0	ABN AMRO BANK NV		D	1	2.A FE	20,000,000	100.0000	19,999,900	20,000,000	20,000,000					2.470	2.470	JD	24,700		12/06/2021	12/13/2029
00404A-AN-9	ACADIA HEALTHCARE CO INC			1	4.B FE	5,368,750	105.1070	5,255,350	5,000,000	5,255,350	(17,071)	(86,082)			5.500	3.540	JJ	137,500	280,347	11/13/2020	07/01/2028
00404A-AP-4	ACADIA HEALTHCARE CO INC			1	4.B FE	2,776,250	102.7500	2,825,625	2,750,000	2,776,091		(159)			5.000	4.722	AO	29,028	87,743	12/22/2021	04/15/2029
00081T-AK-4	ACCO BRANDS CORP			1	3.C FE	16,611,960	99.2500	16,500,313	16,625,000	16,494,811	(117,188)	38			4.250	4.263	MS	208,043	332,031	12/22/2021	03/15/2029
00489L-AF-0	ACRISURE LLC			1	4.B FE	7,115,000	97.2500	6,953,375	7,150,000	6,945,977	(169,125)	102			4.250	4.329	FA	114,797	129,961	12/22/2021	02/15/2029
00510R-AD-5	ACUITY BRANDS INC.			1	2.B FE	6,743,219	97.4730	6,590,116	6,761,000	6,745,039		1,598			2.150	2.179	JD	6,461	159,494	10/27/2020	12/15/2030
00653V-AA-9	ADAPTHEALTH LLC			1	4.B FE	10,512,750	106.0000	10,668,900	10,065,000	10,421,158		(74,735)			6.125	5.119	FA	256,867	588,941	06/02/2021	08/01/2028
00653V-AA-9	ADAPTHEALTH LLC	LS		1	4.B FE	1,042,500	106.0000	1,060,000	1,000,000	1,033,612		(6,326)			6.125	5.289	FA	25,521	61,590	07/28/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1	4.B FE	122,000	100.0000	122,000	122,000	122,000					4.625	4.625	FA	2,351	3,244	12/15/2020	08/01/2029
00653V-AC-5	ADAPTHEALTH LLC	LS		1	4.B FE	4,378,000	100.0000	4,378,000	4,378,000	4,378,000					4.625	4.625	FA	84,368	116,427	12/15/2020	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC			1	4.B FE	3,882,000	101.7500	3,949,935	3,882,000	3,882,000					5.125	5.125	MS	72,949		08/12/2021	03/01/2030
00653V-AE-1	ADAPTHEALTH LLC	LS		1	4.B FE	1,398,000	101.7500	1,422,465	1,398,000	1,398,000					5.125	5.125	MS	26,271		08/12/2021	03/01/2030
00751Y-AF-3	ADVANCE AUTO PARTS INC			1	2.C FE	2,691,144	97.0400	2,620,075	2,700,000	2,692,651		1,203			1.750	1.800	AO	11,813	47,513	09/22/2020	10/01/2027
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1	4.A FE	3,070,000	103.3750	3,101,250	3,000,000	3,045,337	(625)	(16,039)			5.000	4.383	MS	37,917	150,000	09/15/2020	09/30/2027
00774C-AB-3	AECOM			1	3.C FE	5,563,147	108.9350	5,987,040	5,496,000	5,544,099		(8,039)			5.125	4.931	MS	82,936	281,670	06/26/2019	03/15/2027
00774C-AB-3	AECOM	LS		1	3.C FE	503,038	108.9350	544,673	500,000	501,811		(297)			5.125	5.045	MS	7,545	25,625	07/03/2017	03/15/2027
00108W-AM-2	AEP TEXAS INC			1	2.A FE	6,722,798	96.1930	6,493,055	6,750,000	6,726,517		2,493			2.100	2.145	JJ	70,875	194,250	06/29/2020	07/01/2030
00115A-AE-9	AEP TRANSMISSION COMPANY LLC			1	1.F FE	4,333,648	105.4950	4,536,281	4,300,000	4,320,391		(3,795)			3.100	2.996	JD	11,108	133,300	05/14/2018	12/01/2026
00774M-AG-0	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	17,392,158	107.6290	17,435,833	16,200,000	16,996,872		(197,706)			4.450	3.051	AO	180,225	720,900	12/18/2019	10/01/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	755,772	114.2740	873,053	764,000	758,004		1,455			6.500	6.753	JJ	22,899	54,764	06/03/2020	07/15/2025
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	LS	D	1	2.C FE	5,822,608	114.2740	6,726,168	5,886,000	5,839,804		11,206			6.500	6.753	JJ	176,417	421,912	06/03/2020	07/15/2025
00774M-AP-0	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	4,968,250	104.8920	5,244,610	5,000,000	4,982,510		9,634			4.500	4.716	MS	66,250	225,000	06/23/2020	09/15/2023
00774M-AT-2	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	15,000,000	99.5670	14,935,050	15,000,000	15,000,000					1.150	1.150	AO	29,708		10/21/2021	10/29/2023
00774M-AU-9	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	25,968,280	99.8190	25,952,836	26,000,000	25,970,063		1,783			1.650	1.692	AO	73,883		10/21/2021	10/29/2024
00774M-AV-7	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	9,983,200	100.8200	10,082,000	10,000,000	9,983,747		547			2.450	2.486	AO	42,194		10/21/2021	10/29/2026
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	1,992,480	101.8770	2,037,544	2,000,000	1,992,586		106			3.300	3.344	JJ	11,367		10/21/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	4,978,500	101.8110	5,090,570	5,000,000	4,978,752		252			3.400	3.444	AO	29,278		10/21/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC		D	1	2.C FE	12,311,510	104.1640	12,499,656	12,000,000	12,310,992		(518)			3.850	3.660	AO	79,567		12/09/2021	10/29/2041
00774M-AC-9	AERCAP IRELAND CAPITAL DAC / AERCA		D	1	2.C FE	2,749,061	104.3880	2,702,592	2,589,000	2,710,562		(38,499)			3.500	1.902	JJ	41,784	90,615	01/01/2021	01/15/2025
00774M-AC-9	AERCAP IRELAND CAPITAL DAC / AERCA	LS	D	1	2.C FE	769,822	104.3880	756,809	725,000	759,041		(10,781)			3.500	1.902	JJ	11,701	25,375	01/01/2021	01/15/2025
00774M-AD-7	AERCAP IRELAND CAPITAL DAC / AERCA		D	1	2.C FE	8,976,600	102.1040	9,189,315	9,000,000	8,994,706		4,823			3.300	3.357	JJ	130,350	297,000	01/16/2018	01/23/2023
00774M-AW-5	AERCAP IRELAND CAPITAL DAC / AERCA		D	1	2.C FE	2,994,540	101.4140	3,042,408	3,000,000	2,994,662		122			3.000	3.029	AO	15,500		10/21/2021	10/29/2028
00130H-CB-9	AES CORPORATION (THE)			1	2.C FE	29,708,857	103.5400	30,502,884	29,460,000	29,697,649		(7,747)			3.300	3.055	JJ	448,283	914,804	12/21/2021	07/15/2025
00130H-CC-7	AES CORPORATION (THE)			1	2.C FE	4,481,865	106.5400	4,794,300	4,500,000	4,484,258		1,519			3.950	3.999	JJ	81,963	201,450	05/15/2020	07/15/2030
00130H-CE-3	AES CORPORATION (THE)			1	2.C FE	12,394,096	97.0460	12,033,654	12,400,000	12,394,574		478			1.375	1.386	JJ	78,619		08/19/2021	01/15/2026
00130H-CE-3	AES CORPORATION (THE)	LS		1	2.C FE	99,952	97.0460	97,046	100,000	99,956		4			1.375	1.386	JJ	634		08/19/2021	01/15/2026
00130H-CG-8	AES CORPORATION (THE)			1	2.C FE	17,293,835	97.4310	16,855,494	17,300,000	17,294,050		215			2.450	2.454	JJ	195,442		08/19/2021	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00130H-CG-8	AES CORPORATION (THE)	LS		1	2.C FE	199,929	97.4310	194,861	200,000	199,931		2			2.450	2.454	JJ	2,259		08/19/2021	01/15/2031
001192-AL-7	AGL CAPITAL CORP			1	2.A FE	7,493,250	107.4360	8,057,670	7,500,000	7,497,073		688			3.875	3.886	MN	37,135	290,625	11/13/2015	11/15/2025
008911-BK-4	AIR CANADA		A	1	3.B FE	18,185,933	102.0000	18,429,360	18,068,000	18,182,402		(3,531)			3.875	3.712	FA	272,275		12/21/2021	08/15/2026
00912X-BF-0	AIR LEASE CORPORATION			1	2.B FE	7,907,880	110.2990	7,592,983	6,884,000	7,786,571		(121,309)			4.625	2.502	AO	79,596	318,385	01/01/2021	10/01/2028
00914A-AF-9	AIR LEASE CORPORATION			1	2.B FE	22,761,490	101.3740	23,315,997	23,000,000	22,850,742		45,991			2.300	2.520	FA	220,417	529,000	01/07/2020	02/01/2025
00914A-AK-8	AIR LEASE CORPORATION			1	2.B FE	8,895,938	102.0370	8,783,362	8,608,000	8,885,961		(9,976)			3.125	2.715	JD	22,417	134,500	08/18/2021	12/01/2030
00914A-AK-8	AIR LEASE CORPORATION	LS		1	2.B FE	1,438,562	102.0370	1,420,358	1,392,000	1,436,949		(1,613)			3.125	2.715	JD	3,625	21,750	08/18/2021	12/01/2030
00914A-AL-6	AIR LEASE CORPORATION			1	2.B FE	12,275,943	98.4140	12,162,002	12,358,000	12,300,716		24,773			0.700	0.921	FA	32,680	47,819	01/19/2021	02/15/2024
00914A-AL-6	AIR LEASE CORPORATION	LS		1	2.B FE	141,057	98.4140	139,748	142,000	141,342		285			0.700	0.921	FA	376	549	01/19/2021	02/15/2024
00914A-AM-4	AIR LEASE CORPORATION			1	2.B FE	2,976,810	98.3450	2,950,341	3,000,000	2,979,362		2,552			1.875	2.032	FA	33,906		05/17/2021	08/15/2026
00914A-AP-7	AIR LEASE CORPORATION			1	2.B FE	4,966,250	97.9550	4,897,765	5,000,000	4,970,353		4,103			0.800	1.029	FA	14,778		08/11/2021	08/18/2024
00914A-AQ-5	AIR LEASE CORPORATION			1	2.B FE	2,949,690	96.4420	2,893,254	3,000,000	2,952,133		2,443			2.100	2.360	MS	23,275		08/11/2021	09/01/2028
01021F-AB-5	AKUMIN ESCROW INC			1	4.C FE	21,430,000	93.7500	20,090,625	21,430,000	20,090,625	(1,339,375)				7.500	7.500	FA	633,971		07/29/2021	08/01/2028
01021F-AB-5	AKUMIN ESCROW INC	LS		1	4.C FE	2,320,000	93.7500	2,175,000	2,320,000	2,175,000	(145,000)				7.500	7.500	FA	68,633		07/29/2021	08/01/2028
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	1,661,719	106.7500	1,601,250	1,500,000	1,590,935		(31,201)			7.500	5.036	MS	33,125	112,500	08/26/2019	03/15/2026
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	15,635,580	104.9440	16,266,320	15,500,000	15,604,359		(23,396)			4.625	4.440	JJ	330,559	716,875	10/05/2020	01/15/2027
013092-AF-8	ALBERTSONS COS LLC/SAFEWAY INC/NEW			1	3.C FE	4,950,000	101.8750	5,093,750	5,000,000	4,960,671		8,550			3.250	3.453	MS	47,847	169,271	09/28/2020	03/15/2026
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY			1	3.C FE	13,725,000	106.0000	14,442,500	13,625,000	13,690,114		(15,970)			5.875	5.726	FA	302,399	800,469	10/03/2019	02/15/2028
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY	LS		1	3.C FE	1,500,000	106.0000	1,590,000	1,500,000	1,500,000					5.875	5.875	FA	33,292	88,125	08/01/2019	02/15/2028
013817-AJ-0	ALCOA INC				3.A FE	3,083,750	114.2500	3,427,500	3,000,000	3,056,823		(9,518)			5.900	5.467	FA	73,750	177,000	04/11/2019	02/01/2027
013817-AK-7	ALCOA INC				3.A FE	10,288,131	118.2500	11,369,738	9,615,000	10,258,203		(29,461)			5.950	5.280	FA	238,372	572,093	11/10/2020	02/01/2037
013817-AK-7	ALCOA INC	LS			3.A FE	3,453,869	118.2500	4,002,763	3,385,000	3,450,187		(2,918)			5.950	5.750	FA	83,920	201,408	11/10/2020	02/01/2037
013817-AW-1	ALCOA INC			1	3.A FE	172,169	107.7500	175,633	163,000	168,061		(1,711)			5.125	3.922	AO	2,088	8,354	07/10/2019	10/01/2024
013817-AW-1	ALCOA INC	LS		1	3.A FE	1,281,231	107.7500	1,307,008	1,213,000	1,250,661		(12,734)			5.125	3.922	AO	15,542	62,166	07/10/2019	10/01/2024
013822-AC-5	ALCOA NEDERLAND HOLDING BV			1	3.A FE	5,729,760	107.6250	5,958,120	5,536,000	5,669,650		(26,375)			6.125	5.496	MN	43,327	339,080	08/16/2019	05/15/2028
01400E-AA-1	ALCON FINANCE CORP		C	1	2.B FE	5,572,448	103.3480	5,787,499	5,600,000	5,580,808		3,744			2.750	2.828	MS	41,922	154,000	09/16/2019	09/23/2026
01400E-AB-9	ALCON FINANCE CORP		C	1	2.B FE	11,516,426	104.3880	11,795,878	11,300,000	11,479,384		(20,916)			3.000	2.768	MS	92,283	339,000	02/27/2020	09/23/2029
01400E-AD-5	ALCON FINANCE CORP		C	1	2.B FE	4,492,935	100.9160	4,541,198	4,500,000	4,493,942		636			2.600	2.618	MN	11,050	117,000	05/18/2020	05/27/2030
01626P-AM-8	ALIMENTATION COUCHE-TARD INC		A	1	2.B FE	2,457,048	103.2930	2,541,015	2,460,000	2,457,552		265			2.950	2.964	JJ	31,447	72,570	01/22/2020	01/25/2030
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	LS	A	1	2.B FE	4,534,552	103.2930	4,689,516	4,540,000	4,535,482		489			2.950	2.964	JJ	58,036	133,930	01/22/2020	01/25/2030
017175-AC-4	ALLEGHANY CORPORATION				2.A FE	1,058,114	101.8930	1,012,814	994,000	1,015,114		(43,000)			4.950	0.592	JD	547	49,203	01/01/2021	06/27/2022
01748T-AB-7	ALLEGION PLC			1	2.B FE	7,997,280	106.2790	8,502,352	8,000,000	7,997,815		242			3.500	3.504	AO	70,000	280,000	09/19/2019	10/01/2029
01748N-AD-6	ALLEGION US HOLDING CO INC			1	2.B FE	14,092,104	103.9890	14,662,421	14,100,000	14,096,687		1,135			3.200	3.209	AO	112,800	451,200	09/18/2017	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO INC			1	2.B FE	7,481,850	106.0320	7,952,415	7,500,000	7,488,785		1,728			3.550	3.579	AO	66,563	266,250	09/18/2017	10/01/2027
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC			1	2.B FE	8,955,270	103.5810	9,322,308	9,000,000	8,985,230		9,683			3.750	3.867	JD	15,000	337,500	10/04/2018	06/15/2023
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC			1	4.B FE	22,289,590	104.9200	22,280,811	21,236,000	21,881,593	47,549	(284,455)			6.625	5.004	JJ	648,730	1,357,198	06/02/2021	07/15/2026
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC	LS		1	4.B FE	536,748	104.9200	524,600	500,000	522,316		(10,337)			6.625	4.299	JJ	15,274	33,125	07/31/2020	07/15/2026
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		D	1	4.B FE	1,489,160	99.9380	1,499,070	1,500,000	1,487,640	(1,423)	(96)			4.625	4.757	JD	5,781	12,655	12/22/2021	06/01/2028
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC	LS	D	1	4.B FE	501,250	99.9380	499,690	500,000	499,690	(1,423)	(137)			4.625	4.583	JD	1,927	12,655	05/05/2021	06/01/2028
019736-AE-7	ALLISON TRANSMISSION INC			1	3.B FE	3,794,114	104.1500	3,876,463	3,722,000	3,775,373		(12,848)			4.750	4.331	AO	44,199	176,795	07/09/2020	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC			1	3.B FE	5,370,228	108.7500	5,488,613	5,047,000	5,299,192		(51,665)			5.875	4.589	JD	24,709	296,511	09/18/2020	06/01/2029
019736-AF-4	ALLISON TRANSMISSION INC	LS		1	3.B FE	1,025,000	108.7500	1,087,500	1,000,000	1,018,034		(2,790)			5.875	5.486	JD	4,896	58,750	05/21/2019	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC			1	3.B FE	5,286,439	97.5000	5,181,150	5,314,000	5,180,684	(105,655)	(50)			3.750	3.818	JJ	83,585	85,418	12/20/2021	01/30/2031
02005N-BP-4	ALLY FINANCIAL INC			1	2.C FE	6,027,140	99.3330	6,059,289	6,100,000	6,028,501		1,362			2.200	2.387	MN	21,994		12/22/2021	11/02/2028
02005N-BP-4	ALLY FINANCIAL INC	LS		1	2.C FE	493,210	99.3330	496,663	500,000	493,357		147			2.200	2.412	MN	1,803		10/26/2021	11/02/2028
02154C-AH-6	ALTICE FINANCING SA		D	1	4.B FE	1,927,000	99.0000	1,907,730	1,927,000	1,907,730	(19,270)				5.750	5.750	FA	42,782		08/03/2021	08/15/2029
02154C-AH-6	ALTICE FINANCING SA	LS	D	1	4.B FE	2,089,000	99.0000	2,068,110	2,089,000	2,068,110	(20,890)				5.750	5.750	FA	46,379		08/03/2021	08/15/2029
02156L-AC-5	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	11,415,414	99.2410	11,064,379	11,149,000	11,064,379	(323,603)	(27,431)			5.500	4.670	AO	129,452	277,255	11/03/2021	01/15/2028
02156L-AE-1	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	8,945,860	97.5000	8,580,000	8,800,000	8,580,000	(334,362)	(27,869)			5.125	4.736	MS	132,794	447,242	11/10/2020	01/15/2029
02156L-AE-1	ALTICE FRANCE SA (FRANCE)	LS	D	1	4.B FE	619,890	97.5000	585,000	600,000	585,000	(30,595)	(3,800)			5.125	4.358	MS	9,054	30,494	11/10/2020	01/15/2029
02156L-AF-8	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	3,000,000	97.5450	2,926,350	3,000,000	2,926,350	(73,650)				5.125	5.125	JJ	32,458	71,750	04/13/2021	07/15/2029
02156L-AH-4	ALTICE FRANCE SA (FRANCE)		D	1	4.B FE	7,238,000	98.5000	7,129,430	7,238,000	7,129,430	(108,570)				5.500	5.500	AO	93,993		09/24/2021	10/15/2029
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	LS	D	1	4.B FE	127,000	98.5000	125,095	127,000	125,095	(1,905)				5.500	5.500	AO	1,649		09/24/2021	10/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02209S-AR-4	ALTRIA GROUP INC				2.B FE	4,535,796	115.4240	5,504,571	4,769,000	4,549,112		4,857			5.375	5.746	JJ	107,518	256,334	02/07/2019	01/31/2044
02209S-BC-6	ALTRIA GROUP INC ABS			1	2.B FE	9,228,989	110.1510	9,197,575	8,350,000	8,964,911		(140,018)			4.400	2.507	FA	139,816	367,400	02/03/2020	02/14/2026
02209S-BD-4	ALTRIA GROUP INC ABS			1	2.B FE	5,214,285	112.7940	5,185,140	4,597,000	5,098,906		(62,157)			4.800	3.080	FA	83,972	220,656	02/12/2020	02/14/2029
02209S-BH-5	ALTRIA GROUP INC ABS			1	2.B FE	13,494,330	102.3470	13,816,899	13,500,000	13,496,132		1,098			2.350	2.359	MN	48,469	317,250	05/04/2020	05/06/2025
02209S-BJ-1	ALTRIA GROUP INC ABS			1	2.B FE	2,492,225	103.4640	2,586,588	2,500,000	2,493,335		679			3.400	3.437	MN	12,986	85,000	05/04/2020	05/06/2030
02209S-BM-4	ALTRIA GROUP INC ABS			1	2.B FE	8,946,990	92.2440	8,301,924	9,000,000	8,948,696		1,706			3.400	3.441	FA	124,950	153,000	02/01/2021	02/04/2041
02209S-BP-7	ALTRIA GROUP INC ABS			1	2.B FE	3,471,650	95.5580	3,344,516	3,500,000	3,471,916		266			4.000	4.041	FA	57,167	70,000	02/01/2021	02/04/2061
04650Y-AA-8	AMBIENCE MERGER			1	4.B FE	500,000	98.5000	492,500	500,000	492,500	(7,500)				4.875	4.875	JJ	11,443		06/24/2021	07/15/2028
00164V-AF-0	AMC NETWORKS INC	LS		1	3.C FE	4,750,000	99.3750	4,720,313	4,750,000	4,720,313	(29,688)				4.250	4.250	FA	76,264	104,863	01/25/2021	02/15/2029
02342T-AE-9	AMDOCS LTD			1	2.B FE	25,000,000	99.1050	24,776,250	25,000,000	25,000,000					2.538	2.538	JD	28,200	634,500	06/17/2020	06/15/2030
023608-AL-6	AMEREN CORPORATION			1	2.B FE	2,597,988	100.2880	2,607,485	2,600,000	2,598,000		12			1.950	1.966	MS	6,056		12/22/2021	03/15/2027
023608-AL-6	AMEREN CORPORATION	LS		1	2.B FE	2,999,430	100.2880	3,008,637	3,000,000	2,999,442		12			1.950	1.954	MS	6,988		11/15/2021	03/15/2027
02364W-BH-7	AMERICA MOVIL SAB DE CV		D	1	1.G FE	4,469,760	108.2640	4,871,867	4,500,000	4,476,844		2,713			3.625	3.706	AO	31,266	163,125	04/15/2019	04/22/2029
02364W-BJ-3	AMERICA MOVIL SAB DE CV		D	1	1.G FE	14,977,950	103.7260	15,558,885	15,000,000	14,981,168		1,968			2.875	2.892	MN	64,688	431,250	05/04/2020	05/07/2030
02376R-AC-6	AMERICAN AIRLINES GROUP INC				5.B FE	6,756,133	100.2060	6,784,948	6,771,000	6,763,752	394,958	11,131			5.000	5.264	JD	28,213	338,550	04/15/2021	06/01/2022
02376R-AC-6	AMERICAN AIRLINES GROUP INC	LS			5.B FE	11,942,268	100.2060	11,962,592	11,938,000	11,938,435	1,197,275	(1,224)			5.000	4.991	JD	49,742	596,900	04/15/2021	06/01/2022
02376R-AE-2	AMERICAN AIRLINES GROUP INC	LS			5.B FE	2,237,500	93.5000	2,337,500	2,500,000	2,324,203	342,191	48,811			3.750	6.232	MS	31,250	93,750	03/04/2020	03/01/2025
00253X-AA-9	AMERICAN AIRLINES INC			1	3.B FE	32,817,400	103.9880	33,333,193	32,055,000	32,738,578	(37,546)	(41,276)			5.500	4.664	JAJO	347,708	507,332	12/13/2021	04/20/2026
00253X-AB-7	AMERICAN AIRLINES INC			1	3.B FE	13,120,000	106.8720	14,021,606	13,120,000	13,120,000					5.750	5.750	JAJO	148,784	431,684	03/10/2021	04/20/2029
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	6,009,766	105.5570	6,354,507	6,020,000	6,013,605		976			3.200	3.220	MN	25,685	192,640	11/08/2017	11/13/2027
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	30,737,078	111.4160	31,775,957	28,520,000	30,282,724		(227,762)			4.300	3.282	JD	102,197	1,226,360	12/17/2019	12/01/2028
025537-AR-2	AMERICAN ELECTRIC POWER COMPANY IN			1	2.B FE	8,979,210	97.7840	8,800,551	9,000,000	8,983,798		4,121			1.000	1.048	MN	15,000	85,250	11/18/2020	11/01/2025
025816-BW-8	AMERICAN EXPRESS COMPANY			1	1.G FE	2,887,504	104.2640	2,803,670	2,689,000	2,820,604		(66,901)			3.700	0.600	FA	40,903	262,145	12/22/2021	08/03/2023
025816-CF-4	AMERICAN EXPRESS COMPANY			1	1.G FE	3,989,280	105.8180	4,232,724	4,000,000	3,993,011		1,463			3.125	3.168	MN	14,236	125,000	05/15/2019	05/20/2026
025816-CN-7	AMERICAN EXPRESS COMPANY			1	1.G FE	1,121,050	107.2130	1,072,126	1,000,000	1,116,892		(1,658)			3.300	1.000	MN	5,317		12/02/2021	05/03/2027
02608A-AA-7	AMERICAN FINANCE TRUST INC			1	3.A FE	12,152,618	100.7360	12,233,380	12,144,000	12,152,443		(174)			4.500	4.488	MS	127,512		11/02/2021	09/30/2028
02608A-AA-7	AMERICAN FINANCE TRUST INC	LS		1	3.A FE	1,353,690	100.7360	1,361,951	1,352,000	1,353,657		(33)			4.500	4.479	MS	14,196		11/02/2021	09/30/2028
02665W-DD-0	AMERICAN HONDA FINANCE CORPORATION				1.G FE	1,014,443	102.4650	981,619	958,000	999,263		(15,180)			2.150	0.536	MS	6,351	20,597	01/01/2021	09/10/2024
02665W-DW-8	AMERICAN HONDA FINANCE CORPORATION				1.G FE	2,893,383	100.9870	2,920,556	2,892,000	2,893,729		346			2.000	1.990	MS	15,585	20,920	12/22/2021	03/24/2028
02665W-DW-8	AMERICAN HONDA FINANCE CORPORATION	LS			1.G FE	906,465	100.9870	916,966	908,000	906,624		158			2.000	2.026	MS	4,893	9,080	03/22/2021	03/24/2028
03027X-AD-2	AMERICAN TOWER CORP	LS			2.C FE	1,012,950	107.5990	963,007	895,000	975,459		(37,490)			5.000	0.723	FA	16,906	44,750	01/01/2021	02/15/2024
03027X-AK-6	AMERICAN TOWER CORP			1	2.C FE	7,484,120	106.2520	7,437,654	7,000,000	7,356,743		(69,808)			3.375	2.246	AO	49,875	236,250	02/26/2020	10/15/2026
03027X-AT-7	AMERICAN TOWER CORPORATION			1	2.C FE	5,770,129	104.4170	5,916,256	5,666,000	5,742,414		(31,925)			3.375	2.772	MN	24,435	191,228	01/01/2021	05/15/2024
03027X-AU-4	AMERICAN TOWER CORPORATION			1	2.C FE	4,945,850	109.0320	5,451,615	5,000,000	4,958,856		4,822			3.950	4.083	MS	58,153	197,500	03/12/2019	03/15/2029
03027X-AW-0	AMERICAN TOWER CORPORATION			1	2.C FE	6,971,930	108.7910	7,615,349	7,000,000	6,977,980		2,443			3.800	3.848	FA	100,489	266,000	06/10/2019	08/15/2029
03027X-AZ-3	AMERICAN TOWER CORPORATION			1	2.C FE	14,985,750	102.6810	15,402,210	15,000,000	14,990,975		2,677			2.400	2.420	MS	106,000	360,000	01/07/2020	03/15/2025
03027X-BB-5	AMERICAN TOWER CORPORATION			1	2.C FE	9,473,305	98.4760	9,355,192	9,500,000	9,481,079		4,946			1.300	1.355	MS	36,364	158,492	06/01/2020	09/15/2025
03027X-BC-3	AMERICAN TOWER CORPORATION			1	2.C FE	14,416,625	96.2840	13,961,166	14,500,000	14,428,574		7,620			2.100	2.164	JD	13,533	304,500	06/01/2020	06/15/2030
03027X-BG-4	AMERICAN TOWER CORPORATION			1	2.C FE	9,955,400	94.4960	9,449,630	10,000,000	9,960,529		4,085			1.875	1.924	AO	39,583	196,354	09/23/2020	10/15/2030
03027X-BJ-8	AMERICAN TOWER CORPORATION			1	2.C FE	9,697,187	95.6710	9,280,077	9,700,000	9,697,603		374			1.500	1.504	JJ	61,029	101,446	11/17/2020	01/31/2028
03027X-BL-3	AMERICAN TOWER CORPORATION			1	2.C FE	3,546,078	98.9770	3,520,608	3,557,000	3,546,453		375			1.600	1.672	AO	12,015	24,017	12/22/2021	04/15/2026
03027X-BL-3	AMERICAN TOWER CORPORATION	LS		1	2.C FE	242,801	98.9770	240,514	243,000	242,830		29			1.600	1.617	AO	821	2,117	03/24/2021	04/15/2026
03027X-BR-0	AMERICAN TOWER CORPORATION			1	2.C FE	6,408,997	97.8480	6,360,101	6,500,000	6,410,093		1,096			1.450	1.757	MS	24,610		12/21/2021	09/15/2026
030981-AL-8	AMERIGAS PARTNERS LP			1	3.C FE	2,400,000	110.6250	2,655,000	2,400,000	2,400,000					5.750	5.750	MN	15,717	138,000	02/06/2017	05/20/2027
031162-CJ-7	AMGEN INC			1	2.A FE	9,993,900	104.2460	10,424,560	10,000,000	9,996,977		606			2.600	2.607	FA	95,333	260,000	08/10/2016	08/19/2026
031162-CT-5	AMGEN INC			1	2.A FE	13,159,317	102.3610	13,287,417	12,981,000	13,129,294		(27,879)			2.200	1.961	FA	103,127	285,582	01/01/2021	02/21/2027
00175P-AB-9	AMN HEALTHCARE INC			1	3.C FE	3,932,250	103.6500	3,990,525	3,850,000	3,915,856		(12,030)			4.625	3.960	AO	44,516	131,813	12/22/2021	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC			1	3.C FE	15,672,500	101.3750	15,773,950	15,560,000	15,670,846		(1,654)			4.000	3.818	AO	131,396	170,006	12/14/2021	04/15/2029
032177-AH-0	AMSTED INDUSTRIES INCORPORATED			1	3.C FE	6,239,414	104.0000	6,457,360	6,209,000	6,232,731	(955)	(3,586)			5.625	5.360	JJ	174,628	321,525	11/02/2021	07/01/2027
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED			1	3.C FE	12,043,000	102.5000	12,159,575	11,863,000	12,001,417	(20,409)	(18,412)			4.625	4.381	MN	70,107	548,664	05/10/2021	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED	LS		1	3.C FE	122,000	102.5000	125,050	122,000	122,000					4.625	4.625	MN	721	5,643	12/09/2019	05/15/2030
034863-AX-8	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	6,626,483	98.0560	6,557,005	6,687,000	6,633,504		5,386			2.625	2.729	MS	54,123	175,534	09/08/2020	09/10/2030
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	LS	D	1	2.B FE	3,283,017	98.0560	3,248,595	3,313,000	3,286,496		2,668			2.625	2.729	MS	26,815	86,966	09/08/2020	09/10/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	8,743,780	98.2030	8,641,890	8,800,000	8,748,616		4,836			2.250	2.352	MS	57,200	90,000	12/22/2021	03/17/2028
034863-BA-7	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	523,198	99.5280	524,514	527,000	523,228		30			2.875	2.964	MS	4,377	1,826	12/22/2021	03/17/2031
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	LS	D	1	2.B FE	4,860,818	99.5280	4,850,014	4,873,000	4,861,657		840			2.875	2.904	MS	40,473	70,049	03/15/2021	03/17/2031
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		C	1	2.B FE	20,690,234	107.3650	21,150,984	19,700,000	20,388,328		(159,575)			3.650	2.731	FA	299,604	719,050	02/26/2020	02/01/2026
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1	3.C FE	8,795,625	110.2040	9,659,381	8,765,000	8,788,955		(6,288)			7.875	7.778	MN	88,198	699,830	12/07/2020	05/15/2026
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT			1	3.C FE	5,879,000	105.5020	6,202,433	5,879,000	5,879,000					5.375	5.375	JD	14,044	164,142	05/24/2021	06/15/2029
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT	LS		1	3.C FE	121,000	105.5020	127,657	121,000	121,000					5.375	5.375	JD	289	3,378	05/24/2021	06/15/2029
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT			1	3.C FE	11,836,308	103.6250	12,331,375	11,900,000	11,854,458	10,938	14,300			5.750	5.074	MS	228,083	287,500	12/22/2021	03/01/2027
03674X-AJ-5	ANTERO RESOURCES CORP			1	3.C FE	7,639,006	101.6040	7,887,519	7,763,000	7,670,883	54,322	24,836			5.000	5.411	MS	129,383	281,900	02/26/2021	03/01/2025
03674X-AN-6	ANTERO RESOURCES CORP			1	3.C FE	1,855,000	113.8570	2,112,047	1,855,000	1,855,000					8.375	8.375	JJ	71,636	83,225	12/17/2020	07/15/2026
03674X-AN-6	ANTERO RESOURCES CORP	LS		1	3.C FE	529,000	113.8570	602,304	529,000	529,000					8.375	8.375	JJ	20,429	23,506	12/17/2020	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP			1	3.C FE	2,969,555	111.0000	3,120,210	2,811,000	2,948,877		(20,678)			7.625	6.108	FA	89,308	110,146	05/13/2021	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP			1	3.C FE	10,233,281	106.9000	10,620,515	9,935,000	10,226,832		(6,450)			5.375	4.768	MS	311,504		11/16/2021	03/01/2030
03674X-AS-5	ANTERO RESOURCES CORP	LS		1	3.C FE	3,177,656	106.9000	3,329,935	3,115,000	3,175,812		(1,844)			5.375	4.984	MS	97,668		10/20/2021	03/01/2030
036752-AG-8	ANTHEM INC			1	2.B FE	28,769,000	110.8760	31,897,916	28,769,000	28,769,000					4.101	4.101	MS	393,272	1,179,817	02/27/2018	03/01/2028
036752-AJ-2	ANTHEM INC			1	2.B FE	8,558,605	103.1160	8,554,305	8,295,800	8,491,102		(58,862)			2.375	1.572	JJ	90,851	185,606	12/22/2021	01/15/2025
00182E-BN-8	ANZ NEW ZEALAND INTL LTD LDN		D		1.E FE	12,880,005	98.3140	12,682,442	12,900,000	12,882,045		2,040			1.250	1.282	JD	4,031	80,625	06/15/2021	06/22/2026
00182E-BN-8	ANZ NEW ZEALAND INTL LTD LDN	LS	D		1.E FE	99,845	98.3140	98,314	100,000	99,861		16			1.250	1.282	JD	31	625	06/15/2021	06/22/2026
00185A-AK-0	AON PLC			1	2.A FE	910,907	108.0220	863,097	799,000	888,756		(22,151)			3.875	0.973	JD	1,376	30,961	01/01/2021	12/15/2025
037411-BC-8	APACHE CORP			1	3.A FE	1,234,640	101.2500	1,358,775	1,342,000	1,237,562		2,614			4.250	4.828	JJ	26,299	57,035	11/13/2020	01/15/2044
037411-BC-8	APACHE CORP	LS		1	3.A FE	605,360	101.2500	666,225	658,000	606,793		1,282			4.250	4.828	JJ	12,895	27,965	11/13/2020	01/15/2044
037411-BE-4	APACHE CORPORATION			1	3.A FE	637,815	108.7990	659,322	606,000	636,422		(1,393)			4.375	3.537	AO	5,597	13,256	08/20/2021	10/15/2028
037411-BE-4	APACHE CORPORATION	LS		1	3.A FE	2,524,685	108.7990	2,604,648	2,394,000	2,518,779		(5,906)			4.375	3.505	AO	22,111	52,369	08/20/2021	10/15/2028
037411-BF-1	APACHE CORPORATION	LS		1	3.A FE	5,095,000	108.5200	5,426,000	5,000,000	5,089,423		(5,577)			4.250	3.987	JJ	97,986	95,625	12/01/2021	01/15/2030
037411-BF-1	APACHE CORPORATION	O		1	3.A FE	1,080,000	108.5200	1,085,200	1,000,000	1,077,248		(2,752)			4.250	3.155	JJ	19,597		09/01/2021	01/15/2030
037411-BG-9	APACHE CORPORATION			1	3.A FE	1,419,355	114.2500	1,711,465	1,498,000	1,420,939		1,137			5.350	5.724	JJ	40,072	80,143	07/30/2020	07/01/2049
037411-BH-7	APACHE CORPORATION			1	3.A FE	498,000	107.3750	534,728	498,000	498,000					4.625	4.625	MN	2,943	28,663	08/03/2020	11/15/2025
037411-BJ-3	APACHE CORPORATION			1	3.A FE	5,773,570	109.0000	5,959,030	5,467,000	5,756,734		(16,836)			4.875	3.769	MN	34,055	222,790	10/13/2021	11/15/2027
03835V-AG-1	APTIV PLC			1	2.B FE	2,522,944	113.3540	2,863,322	2,526,000	2,523,670		270			4.350	4.365	MS	32,354	109,881	02/28/2019	03/15/2029
03835V-AG-1	APTIV PLC	LS		1	2.B FE	5,892,861	113.3540	6,687,886	5,900,000	5,894,558		630			4.350	4.365	MS	75,569	256,650	02/28/2019	03/15/2029
038522-AQ-1	ARAMARK SERVICES INC			1	4.A FE	5,601,450	103.3750	5,634,971	5,451,000	5,594,956		(5,901)			5.000	4.287	FA	113,562	50,350	11/02/2021	02/01/2028
038522-AQ-1	ARAMARK SERVICES INC	LS		1	4.A FE	8,220,353	103.3750	8,263,798	7,994,000	8,149,844		(31,039)			5.000	4.470	FA	166,542	371,900	11/02/2021	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1	4.A FE	7,575,499	104.5000	7,679,705	7,349,000	7,495,997		(62,284)			6.375	5.393	MN	78,083	468,499	10/05/2020	05/01/2025
038522-AR-9	ARAMARK SERVICES INC	LS		1	4.A FE	2,557,781	104.5000	2,665,795	2,551,000	2,555,470		(1,883)			6.375	6.288	MN	27,104	162,626	10/05/2020	05/01/2025
03938L-BA-1	ARCELORMITTAL		D		2.C FE	5,083,905	109.4600	5,472,985	5,000,000	5,087,447		938			4.550	4.077	MS	69,514	182,000	12/21/2021	03/11/2026
03938L-BC-7	ARCELORMITTAL	LS	D		2.C FE	5,940,240	109.4930	6,569,592	6,000,000	5,952,631		5,199			4.250	4.374	JJ	116,875	255,000	07/11/2019	07/16/2029
039524-AA-1	ARCHES BUYER INC			1	4.B FE	7,338,995	99.9480	7,446,126	7,450,000	7,339,577		582			4.250	4.519	JD	26,385		12/14/2021	06/01/2028
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA			1	4.B FE	8,887,501	105.0000	9,091,950	8,659,000	8,822,677		(41,645)			6.875	6.219	AO	148,827	595,306	02/05/2021	04/01/2027
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA			1	4.B FE	4,037,095	104.2720	4,309,562	4,133,000	4,048,426	14,954	1,258			6.250	6.431	AO	64,578	258,313	12/14/2020	04/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA	LS		1	4.B FE	567,630	104.2720	773,698	742,000	593,294		16,018			6.250	10.736	AO	11,594	46,375	05/01/2020	04/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		D	1	3.C FE	1,136,419	102.2500	1,160,538	1,135,000	1,135,813		(262)			4.125	4.098	MN	5,982	46,819	08/12/2019	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC/ARDAG			1	3.C FE	4,879,000	103.2500	5,037,568	4,879,000	4,879,000					5.250	5.250	AO	43,403	256,148	04/03/2020	04/30/2025
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC/ARDAG	LS		1	3.C FE	121,000	103.2500	124,933	121,000	121,000					5.250	5.250	AO	1,076	6,353	04/03/2020	04/30/2025
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	5,180,300	104.0960	5,204,810	5,000,000	5,092,044		(35,864)			3.350	2.572	JD	7,444	167,500	06/26/2019	06/15/2024
041242-AA-6	ARKO CORP			1	4.C FE	12,700,000	96.6250	12,271,375	12,700,000	12,271,375	(428,625)				5.125	5.125	MN	126,559		10/14/2021	11/15/2029
04625P-AA-9	ARMOR HOLDCO INC			1	5.A FE	5,000,000	104.5780	5,228,900	5,000,000	5,000,000					8.500	8.500	MN	54,306		10/29/2021	11/15/2029
042735-BG-4	ARROW ELECTRONICS INC			1	2.C FE	3,975,480	104.3710	4,174,848	4,000,000	3,989,915		3,532			3.250	3.349	MS	40,806	130,000	09/05/2017	09/08/2024
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.			1	3.B FE	3,132,840	102.0000	3,164,040	3,102,000	3,125,227		(6,726)			4.500	4.340	MS	46,530	139,590	11/11/2020	03/01/2028
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.	LS		1	3.B FE	2,459,160	102.0000	2,478,600	2,430,000	2,451,962		(6,359)			4.500	4.307	MS	36,450	109,350	11/11/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.			1	4.A FE	923,000	101.6250	937,999	923,000	923,000					4.750	4.750	MS	14,614	43,843	11/11/2020	03/01/2030
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.	LS		1	4.A FE	551,000	101.6250	559,954	551,000	551,000					4.750	4.750	MS	8,724	26,173	11/11/2020	03/01/2030
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.			1	3.B FE	10,487,188	101.8750	10,645,938	10,450,000	10,486,641		(547)			4.625	4.544	MN	56,386		11/30/2021	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.			1	3.B FE	6,376,250	103.7700	6,604,961	6,365,000	6,376,156		(94)			5.000	4.973	MN	37,129		11/30/2021	02/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.	LS		1	3.B FE	1,335,000	103.7700	1,385,330	1,335,000	1,335,000					5.000	5.000	MN	7,788		11/04/2021	02/15/2032
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL			1	4.B FE	6,000,000	96.2190	5,773,140	6,000,000	5,773,140	(226,860)				5.875	5.875	MS	117,500	75,396	06/09/2021	06/30/2029
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL	LS		1	4.B FE	2,000,000	96.2190	1,924,380	2,000,000	1,924,380	(75,620)				5.875	5.875	MS	39,167	25,132	06/09/2021	06/30/2029
044209-AM-6	ASHLAND INC			1	3.A FE	3,011,250	129.0000	3,870,000	3,000,000	3,010,240		(207)			6.875	6.844	MN	26,354	206,250	04/28/2016	05/15/2043
045054-AJ-2	ASHTEAD CAPITAL INC		C	1	2.C FE	8,000,000	104.5290	8,362,288	8,000,000	8,000,000					4.000	4.000	MN	53,333	320,000	10/28/2019	05/01/2028
045054-AN-3	ASHTEAD CAPITAL INC		C	1	2.C FE	14,747,421	98.1650	14,528,405	14,800,000	14,750,208		2,787			1.500	1.576	FA	85,717		12/22/2021	08/12/2026
045054-AP-8	ASHTEAD CAPITAL INC		C	1	2.C FE	3,773,967	97.3690	3,700,033	3,800,000	3,774,271		304			2.450	2.530	FA	35,947		12/22/2021	08/12/2031
045086-AM-7	ASHTON WOODS USA LLC			1	4.A FE	3,750,000	98.7500	3,703,125	3,750,000	3,703,125	(46,875)				4.625	4.625	FA	71,784		07/21/2021	08/01/2029
045086-AP-0	ASHTON WOODS USA LLC / ASHTON WOOD			1	4.A FE	4,275,000	98.2500	4,200,188	4,275,000	4,200,188	(74,813)				4.625	4.625	AO	53,823		09/09/2021	04/01/2030
00206R-CT-7	AT&T INC			1	2.B FE	5,263,937	109.0750	5,059,971	4,639,000	5,168,819		(95,117)			4.125	1.273	FA	71,228	129,484	12/22/2021	02/17/2026
00206R-GQ-9	AT&T INC			1	2.B FE	18,029,342	112.5490	20,207,047	17,954,000	18,011,971		(5,864)			4.300	4.253	FA	291,653	772,022	11/27/2018	02/15/2030
00206R-HJ-4	AT&T INC			1	2.B FE	20,742,972	112.3280	22,962,008	20,442,000	20,734,727		(21,933)			4.350	4.102	MS	296,409	840,681	12/22/2021	03/01/2029
00206R-HT-2	AT&T INC			1	2.B FE	1,132,152	107.8490	1,072,023	994,000	1,105,304		(26,848)			3.875	1.037	JJ	17,761	38,518	01/01/2021	01/15/2026
00206R-JX-1	AT&T INC			1	2.B FE	17,474,100	101.7350	17,803,695	17,500,000	17,479,621		3,492			2.300	2.323	JD	33,542	402,500	05/21/2020	06/01/2027
00206R-KG-6	AT&T INC			1	2.B FE	15,314,679	97.8830	15,009,318	15,334,000	15,318,131		2,459			1.650	1.668	FA	105,421	250,903	07/27/2020	02/01/2028
00206R-KG-6	AT&T INC	LS		1	2.B FE	4,160,751	97.8830	4,077,789	4,166,000	4,161,689		668			1.650	1.668	FA	28,641	68,166	07/27/2020	02/01/2028
047649-AA-6	ATKORE INC			1	3.C FE	3,500,000	102.5000	3,587,500	3,500,000	3,500,000					4.250	4.250	JD	12,396	76,441	05/18/2021	06/01/2031
049362-AA-4	ATLAS LUXCO 4 SARL		D	1	4.B FE	5,774,482	98.1490	5,682,798	5,790,000	5,682,798	(92,023)	339			4.625	4.673	JD	22,316	146,539	11/01/2021	06/01/2028
001940-AC-9	ATS AUTOMATION TOOLING SYSTEMS INC		A	1	4.B FE	3,000,000	100.7500	3,022,500	3,000,000	3,000,000					4.125	4.125	JD	5,500	118,937	12/14/2020	12/15/2028
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING		D	1	2.A FE	11,000,000	102.4860	11,273,460	11,000,000	11,000,000					2.950	2.950	JJ	143,321	324,500	01/14/2020	07/22/2030
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING		D	1	2.A FE	3,828,428	95.7520	3,830,064	4,000,000	3,828,707		279			2.570	2.948	MN	10,280		12/21/2021	11/25/2035
05329W-AN-2	AUTONATION INC			1	2.C FE	6,991,320	104.8680	7,340,725	7,000,000	6,996,188		1,240			3.500	3.520	MN	31,306	245,000	11/07/2017	11/15/2024
05329W-AR-3	AUTONATION INC			1	2.C FE	2,495,125	97.7810	2,444,528	2,500,000	2,495,400		275			1.950	1.980	FA	20,583		07/26/2021	08/01/2028
053332-AW-2	AUTOZONE INC			1	2.B FE	9,972,700	109.1360	10,913,630	10,000,000	9,979,104		2,444			3.750	3.783	AO	76,042	375,000	04/04/2019	04/18/2029
053332-AY-8	AUTOZONE INC	LS		1	2.B FE	2,697,624	106.6360	2,879,177	2,700,000	2,698,402		450			3.625	3.644	AO	20,663	97,875	03/26/2020	04/15/2025
053332-AZ-5	AUTOZONE INC			1	2.B FE	3,372,739	111.8840	3,776,099	3,375,000	3,373,072		193			4.000	4.008	AO	28,500	135,000	03/26/2020	04/15/2030
05348E-AV-1	AVALONBAY COMMUNITIES			1	1.G FE	2,214,016	106.1310	2,110,948	1,989,000	2,163,790		(50,225)			3.450	0.836	JD	5,718	68,621	01/01/2021	06/01/2025
05348E-BG-3	AVALONBAY COMMUNITIES INC			1	1.G FE	552,136	101.1610	551,326	545,000	552,116		(20)			2.300	2.125	MS	4,178		12/22/2021	03/01/2030
05352T-AA-7	AVANTOR FUNDING INC	LS		1	3.C FE	3,146,550	104.2500	3,127,500	3,000,000	3,110,986		(28,970)			4.625	3.504	JJ	63,979	137,979	10/05/2020	07/15/2028
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1	2.B FE	9,863,700	105.4350	10,543,490	10,000,000	9,925,125		18,919			4.125	4.353	FA	171,875	412,500	07/25/2018	08/01/2025
05369A-AH-4	AVIATION CAPITAL GROUP LLC			1	2.B FE	3,565,404	109.4090	3,938,717	3,600,000	3,575,972		7,262			5.500	5.749	JD	8,800	198,000	07/07/2020	12/15/2024
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1	2.B FE	4,766,093	97.1280	4,662,163	4,800,000	4,766,749		657			1.950	2.104	MS	26,260		12/22/2021	09/20/2026
053773-BF-3	AVIS BUDGET CAR RENTAL LLC			1	4.B FE	524,838	105.4820	527,410	500,000	524,702		(136)			5.375	4.074	MS	8,958		12/22/2021	03/01/2029
053773-BF-3	AVIS BUDGET CAR RENTAL LLC	LS		1	4.B FE	3,537,338	105.4820	3,691,870	3,500,000	3,535,333		(2,005)			5.375	5.127	MS	62,708	80,625	12/22/2021	03/01/2029
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD		D	1	2.C FE	6,661,209	104.7800	7,046,448	6,725,000	6,692,276		12,171			3.950	4.157	JJ	132,819	265,638	05/15/2019	07/01/2024
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD		D	1	2.C FE	11,470,334	102.1510	11,731,009	11,484,000	11,475,376		2,603			2.875	2.900	FA	124,729	330,165	01/09/2020	02/15/2025
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD	LS	D	1	2.C FE	121,855	102.1510	124,624	122,000	121,908		28			2.875	2.900	FA	1,325	3,508	01/09/2020	02/15/2025
05401A-AG-6	AVOLON HOLDINGS LTD		D	1	2.C FE	1,563,538	107.1060	1,682,634	1,571,000	1,566,139		996			4.375	4.454	MN	11,455	68,731	04/11/2019	05/01/2026
054561-AC-9	AXA EQUITABLE HOLDINGS INC			1	2.B FE	2,602,684	103.4790	2,696,671	2,606,000	2,604,923		791			3.900	3.933	AO	20,044	101,634	01/24/2019	04/20/2023
054561-AC-9	AXA EQUITABLE HOLDINGS INC	LS		1	2.B FE	123,842	103.4790	128,314	124,000	123,949		38			3.900	3.933	AO	954	4,836	01/24/2019	04/20/2023
054561-AJ-4	AXA EQUITABLE HOLDINGS INC			1	2.B FE	3,993,058	112.1010	4,484,056	4,000,000	3,994,972		679			4.350	4.373	AO	34,317	174,000	01/24/2019	04/20/2028
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1	4.A FE	9,526,881	96.7500	9,402,165	9,718,000	9,388,582	(143,268)	4,970			3.375	3.682	FA	123,905	65,160	12/22/2021	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS LLC	LS		1	4.A FE	4,458,875	96.7500	4,341,173	4,487,000	4,337,507	(121,453)	85			3.375	3.473	FA	57,209	91,440	12/22/2021	02/15/2029
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		C	1	2.B FE	6,181,377	106.1940	6,338,696	5,969,000	6,053,867		(28,866)			3.800	3.258	AO	52,925	226,822	04/20/2017	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		C	1	2.B FE	32,651,560	107.1810	32,419,037	30,247,000	31,889,745		(394,150)			3.850	2.396	JD	51,756	1,164,510	03/04/2020	12/15/2025
05523R-AD-9	BAE SYSTEMS PLC		D	1	2.B FE	14,397,920	106.7360	15,476,691	14,500,000	14,413,014		8,910			3.400	3.484	AO	104,078	493,000	04/07/2020	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC		D	1	2.B FE	22,143,276	94.8820	21,457,542	22,615,000	22,159,186		15,910			1.900	2.144	FA	162,325		08/31/2021	02/15/2031
056752-AH-1	BAIDU INC	LS	D	1	1.G FE	2,984,100	100.8480	3,025,425	3,000,000	2,998,255		3,320			2.875	2.990	JJ	41,927	86,250	06/28/2017	07/06/2022
05723K-AG-5	BAKER HUGHES A GE COMPANY LLC			1	1.G FE	839,400	105.2890	883,793	839,400	839,400					3.138	3.138	MN	3,951	26,340	11/04/2019	11/07/2029
05723K-AG-5	BAKER HUGHES A GE COMPANY LLC	O		1	1.G FE	4,160,600	105.2890	4,380,642	4,160,600	4,160,600					3.138	3.138	MN	19,584	130,560	11/04/2019	11/07/2029
05724B-AB-5	BAKER HUGHES CO OBLIGOR INC				1.G FE	2,000,000	100.4550	2,009,100	2,000,000	2,000,000					1.231	1.231	JD	1,505		12/06/2021	12/15/2023
05724B-AB-5	BAKER HUGHES CO OBLIGOR INC	LS			1.G FE	5,000,000	100.4550	5,022,750	5,000,000	5,000,000					1.231	1.231	JD	3,761		12/06/2021	12/15/2023
05724B-AD-1	BAKER HUGHES CO OBLIGOR INC			1	1.G FE	15,000,000	100.8970	15,134,610	15,000,000	15,000,000					2.061	2.061	JD	18,893		12/06/2021	12/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
058498-AW-6	BALL CORPORATION			1	3.A FE	2,380,000	97.0000	2,308,600	2,380,000	2,308,600	(65,450)				2.875	2.875	FA	25,849	68,805	08/10/2020	08/15/2030
058498-AW-6	BALL CORPORATION	LS		1	3.A FE	1,620,000	97.0000	1,571,400	1,620,000	1,571,400	(44,550)				2.875	2.875	FA	17,595	46,834	08/10/2020	08/15/2030
058498-AX-4	BALL CORPORATION			1	3.A FE	1,250,000	98.7500	1,234,375	1,250,000	1,234,375	(15,625)				3.125	3.125	MS	11,610		09/09/2021	09/15/2031
05964H-AG-0	BANCO SANTANDER SA		D		1.G FE	8,400,000	103.4340	8,688,481	8,400,000	8,400,000					3.848	3.848	AO	70,931	323,232	04/09/2018	04/12/2023
05964H-AL-9	BANCO SANTANDER SA		D		1.G FE	5,795,730	99.5410	5,773,395	5,800,000	5,795,754		24			1.849	1.867	MS	28,598	46,225	12/22/2021	03/25/2026
05964H-AN-5	BANCO SANTANDER SA		D		1.G FE	6,000,000	98.1800	5,890,818	6,000,000	6,000,000					1.722	1.722	MS	30,709		09/07/2021	09/14/2027
05971K-AC-3	BANCO SANTANDER SA		D		1.F FE	6,300,000	105.6910	6,658,508	6,300,000	6,300,000					3.306	3.306	JD	2,314	208,278	06/20/2019	06/27/2029
05971K-AE-9	BANCO SANTANDER SA		D		1.G FE	2,800,000	103.3590	2,894,052	2,800,000	2,800,000					2.746	2.746	MN	7,048	76,888	05/20/2020	05/28/2025
05971K-AK-5	BANCO SANTANDER SA		D	1,5	1.F FE	15,000,000	99.4670	14,920,020	15,000,000	15,000,000					0.701	0.699	JD	292	52,575	06/23/2021	06/30/2024
05971K-AL-3	BANCO SANTANDER SA		D	1,5	2.B FE	18,000,000	100.0940	18,016,920	18,000,000	18,000,000					3.225	3.225	MN	62,888		11/15/2021	11/22/2032
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	6,143,099	106.3050	5,941,381	5,589,000	5,997,245		(145,854)			4.000	0.720	AO	55,890	172,360	12/22/2021	04/01/2024
06051G-GF-0	BANK OF AMERICA CORP			1	1.G FE	3,044,911	108.2880	2,870,704	2,651,000	2,981,888		(63,024)			3.824	1.266	JJ	45,337	292,574	01/01/2021	01/20/2028
06051G-HD-4	BANK OF AMERICA CORP			1,5	1.F FE	7,979,226	106.7670	7,568,677	7,089,000	7,861,161		(118,066)			3.419	1.504	JD	7,406	226,646	12/22/2021	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1,5	1.F FE	3,645,504	109.4230	3,466,511	3,168,000	3,590,304		(55,200)			3.970	1.685	MS	40,526	97,900	12/22/2021	03/05/2029
06051G-HL-6	BANK OF AMERICA CORP			1,3	1.F FE	14,686,112	104.1860	15,211,127	14,600,000	14,684,769		(1,343)			3.864	3.474	JJ	247,597	486,864	12/22/2021	07/23/2024
06051G-HQ-5	BANK OF AMERICA CORP			1,5	1.G FE	1,651,355	110.1540	1,650,099	1,498,000	1,650,863		(492)			3.974	2.402	FA	23,812		12/22/2021	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP			1	1.F FE	20,535,550	104.5810	21,376,377	20,440,000	20,485,774		(19,746)			3.458	3.352	MS	208,118	706,815	05/29/2019	03/15/2025
06051G-HR-3	BANK OF AMERICA CORP	LS		1	1.F FE	1,469,000	104.5810	1,536,296	1,469,000	1,469,000					3.458	3.458	MS	14,957	50,798	03/12/2019	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP			1	1.F FE	11,203,000	106.9350	11,979,950	11,203,000	11,203,000					3.559	3.559	AO	75,313	398,715	04/17/2019	04/23/2027
06051G-HW-2	BANK OF AMERICA CORP			1	1.F FE	3,556,000	102.7060	3,652,236	3,556,000	3,556,000					2.456	2.456	AO	16,739	87,335	10/17/2019	10/22/2025
06051G-HY-8	BANK OF AMERICA CORP			1	1.F FE	25,000,000	101.2870	25,321,750	25,000,000	25,000,000					2.015	2.015	FA	193,104	503,750	02/10/2020	02/13/2026
06051G-JD-2	BANK OF AMERICA CORP			1,5	1.G FE	5,000,000	98.9380	4,946,895	5,000,000	5,000,000					1.319	1.319	JD	2,198	65,950	06/16/2020	06/19/2026
06051G-JR-1	BANK OF AMERICA CORP			1,5	1.F FE	7,791,850	99.1980	7,737,467	7,800,000	7,791,910		60			0.976	1.008	AO	14,591	34,160	12/22/2021	04/22/2025
06051G-JS-9	BANK OF AMERICA CORP			1,5	1.F FE	13,867,261	99.2720	13,699,495	13,800,000	13,860,899		(6,362)			1.734	1.631	JJ	105,687	56,355	12/22/2021	07/22/2027
06051G-JZ-3	BANK OF AMERICA CORP			1,5	1.F FE	12,790,854	99.2970	12,710,029	12,800,000	12,790,882		28			2.087	2.097	JD	12,615	125,220	12/22/2021	06/14/2029
06051G-KC-2	BANK OF AMERICA CORP			1	2.A FE	1,000,000	96.8670	968,670	1,000,000	1,000,000					2.482	2.482	MS	6,894		09/14/2021	09/21/2036
06051G-KE-8	BANK OF AMERICA CORP			1,5	1.F FE	8,014,000	100.1630	8,027,063	8,014,000	8,014,000					1.530	1.530	JD	8,515		12/01/2021	12/06/2025
06051G-KE-8	BANK OF AMERICA CORP	LS		1,5	1.F FE	6,986,000	100.1630	6,997,387	6,986,000	6,986,000					1.530	1.530	JD	7,423		12/01/2021	12/06/2025
06367W-B8-5	BANK OF MONTREAL		A		1.F FE	12,067,821	101.4770	12,255,329	12,077,000	12,070,801		1,786			1.850	1.866	MN	37,237	223,425	04/22/2020	05/01/2025
06367W-B8-5	BANK OF MONTREAL	LS	A		1.F FE	1,421,919	101.4770	1,444,012	1,423,000	1,422,270		210			1.850	1.866	MN	4,388	26,326	04/22/2020	05/01/2025
06406G-AA-9	BANK OF NEW YORK MELLON CORP/THE			1	1.F FE	2,570,031	106.4550	2,454,843	2,306,000	2,541,370		(28,660)			3.000	1.423	AO	11,722	54,000	12/22/2021	10/30/2028
06738E-BB-0	BARCLAYS BANK PLC		D	1	2.B FE	8,400,000	104.0980	8,744,198	8,400,000	8,400,000					4.338	4.338	MN	45,549	364,392	05/09/2018	05/16/2024
06738E-AE-5	BARCLAYS PLC		D		2.B FE	4,924,164	105.6200	4,751,862	4,499,000	4,832,896		(91,268)			3.650	1.281	MS	47,896	142,314	12/22/2021	03/16/2025
06738E-BH-7	BARCLAYS PLC		D	1,3	2.B FE	10,000,000	105.1650	10,516,540	10,000,000	10,000,000					3.932	3.932	MN	58,980	393,200	04/30/2019	05/07/2025
06738E-BL-8	BARCLAYS PLC		D	1	2.B FE	4,000,000	103.1360	4,125,428	4,000,000	4,000,000					2.852	2.852	MN	17,112	114,080	04/30/2020	05/07/2026
06738E-BM-6	BARCLAYS PLC		D	1	2.B FE	19,500,000	99.5720	19,416,462	19,500,000	19,500,000					2.645	2.645	JD	10,029	515,775	06/17/2020	06/24/2031
06738E-BQ-7	BARCLAYS PLC		D	1	2.B FE	11,395,000	99.2700	11,311,862	11,395,000	11,395,000					1.007	1.007	JD	6,694	114,748	12/03/2020	12/10/2024
06738E-BQ-7	BARCLAYS PLC	LS	D	1	2.B FE	105,000	99.2700	104,234	105,000	105,000					1.007	1.007	JD	62	1,057	12/03/2020	12/10/2024
06738E-BU-8	BARCLAYS PLC		D	1,5	2.B FE	25,000,000	100.1780	25,044,575	25,000,000	25,000,000					2.279	2.279	MN	58,558		11/17/2021	11/24/2027
06738E-BV-6	BARCLAYS PLC		D	1,5	2.B FE	1,000,000	100.7080	1,007,084	1,000,000	1,000,000					2.894	2.894	MN	2,974		11/17/2021	11/24/2032
06738E-BV-6	BARCLAYS PLC	LS	D	1,5	2.B FE	4,000,000	100.7080	4,028,336	4,000,000	4,000,000					2.894	2.894	MN	11,898		11/17/2021	11/24/2032
05526D-AZ-8	BAT CAPITAL CORP ABS		C	1	2.B FE	10,000,000	103.9340	10,393,440	10,000,000	10,000,000					3.222	3.222	FA	121,720	322,200	11/27/2018	08/15/2024
05526D-BG-9	BAT CAPITAL CORP ABS		C	1	2.B FE	25,000,000	103.0250	25,756,125	25,000,000	25,000,000					2.789	2.789	MS	222,733	697,250	09/03/2019	09/06/2024
05526D-BJ-3	BAT CAPITAL CORP ABS		C	1	2.B FE	13,200,000	104.0640	13,736,448	13,200,000	13,200,000					3.215	3.215	MS	135,566	424,380	09/03/2019	09/06/2026
05526D-BK-0	BAT CAPITAL CORP ABS		C	1	2.B FE	4,500,000	107.3750	4,831,884	4,500,000	4,500,000					4.758	4.758	MS	68,396	214,110	09/03/2019	09/06/2049
05526D-BN-4	BAT CAPITAL CORP ABS		C	1	2.B FE	19,000,000	112.2470	21,326,930	19,000,000	19,000,000					4.906	4.906	AO	230,446	932,140	03/30/2020	04/02/2030
05526D-BP-9	BAT CAPITAL CORP ABS		C	1	2.B FE	12,000,000	110.0050	13,200,576	12,000,000	12,000,000					4.700	4.700	AO	139,433	564,000	03/30/2020	04/02/2027
05526D-BQ-7	BAT CAPITAL CORP ABS		C	1	2.B FE	4,750,000	113.1200	5,373,219	4,750,000	4,750,000					5.282	5.282	AO	62,027	250,895	03/30/2020	04/02/2050
05526D-BR-5	BAT INTERNATIONAL FINANCE PLC ABS		C	1	2.B FE	19,500,000	97.4440	19,001,483	19,500,000	19,500,000					2.259	2.259	MS	117,468	440,505	09/22/2020	03/25/2028
05526D-BT-1	BAT INTERNATIONAL FINANCE PLC ABS		C	1	2.B FE	8,000,000	96.0540	7,684,304	8,000,000	8,000,000					3.734	3.734	MS	79,659	298,720	09/22/2020	09/25/2040
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC ABS		D	1	2.B FE	14,000,000	98.1650	13,743,086	14,000,000	14,000,000					1.668	1.668	MS	62,272	233,520	09/22/2020	03/25/2026
071734-AC-1	BAUSCH HEALTH COMPANIES INC			1	3.B FE	2,481,751	103.8000	2,502,618	2,411,000	2,465,406		(6,410)			5.750	4.817	FA	52,372	81,133	12/22/2021	08/15/2027
071734-AC-1	BAUSCH HEALTH COMPANIES INC	LS		1	3.B FE	602,989	103.8000	611,382	589,000	596,305		(2,536)			5.750	5.237	FA	12,794	33,868	03/27/2019	08/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
071734-AD-9	BAUSCH HEALTH COMPANIES INC			1	4.B FE	293,900	99.5000	269,645	271,000	269,645	(17,440)	(6,078)			7.000	4.420	JJ	8,747	18,970	11/12/2020	01/15/2028
071734-AD-9	BAUSCH HEALTH COMPANIES INC	LS		1	4.B FE	2,959,601	99.5000	2,715,355	2,729,000	2,715,355	(175,621)	(61,208)			7.000	4.420	JJ	88,086	191,030	11/12/2020	01/15/2028
071734-AH-0	BAUSCH HEALTH COMPANIES INC			1	4.B FE	3,905,000	92.0000	3,592,600	3,905,000	3,592,600	(312,400)				5.000	5.000	JJ	81,897	195,250	12/17/2019	01/30/2028
071734-AH-0	BAUSCH HEALTH COMPANIES INC	LS		1	4.B FE	2,595,000	92.0000	2,387,400	2,595,000	2,387,400	(207,600)				5.000	5.000	JJ	54,423	129,750	12/17/2019	01/30/2028
071734-AK-3	BAUSCH HEALTH COMPANIES INC	LS		1	4.B FE	3,725,000	95.0240	3,539,644	3,725,000	3,539,644	(185,356)				6.250	6.250	FA	87,951	232,813	05/11/2020	02/15/2029
071734-AM-9	BAUSCH HEALTH COMPANIES INC			1	4.B FE	1,840,669	88.2500	1,707,638	1,935,000	1,707,638	(139,163)	6,132			5.000	5.790	FA	36,550	67,725	05/13/2021	02/15/2029
071734-AN-7	BAUSCH HEALTH COMPANIES INC			1	3.B FE	6,500,000	102.0000	6,630,000	6,500,000	6,500,000					4.875	4.875	JD	26,406	152,276	05/24/2021	06/01/2028
07177M-AB-9	BAXALTA INC			1	2.B FE	1,479,730	107.8240	1,605,505	1,489,000	1,482,751		1,639			4.000	4.083	JD	1,324	59,560	06/07/2016	06/23/2025
071813-CJ-6	BAXTER INTERNATIONAL INC			1	2.B FE	9,499,810	100.3670	9,534,827	9,500,000	9,499,813		3			1.915	1.915	FA	15,160		11/16/2021	02/01/2027
071813-CJ-6	BAXTER INTERNATIONAL INC	LS		1	2.B FE	499,990	100.3670	501,833	500,000	499,990					1.915	1.915	FA	798		11/16/2021	02/01/2027
071813-CM-9	BAXTER INTERNATIONAL INC			1	2.B FE	2,000,000	100.7240	2,014,486	2,000,000	2,000,000					2.272	2.272	JD	3,787		11/16/2021	12/01/2028
07274N-AE-3	BAYER US FINANCE II LLC		C	1	2.B FE	33,529,324	104.5030	34,067,848	32,600,000	33,090,533		(243,581)			3.875	3.070	JD	56,144	1,263,250	02/11/2020	12/15/2023
07274N-AL-7	BAYER US FINANCE II LLC		C	1	2.B FE	9,927,100	111.6940	11,169,400	10,000,000	9,947,934		6,257			4.375	4.463	JD	19,444	437,500	06/18/2018	12/15/2028
07274N-AX-1	BAYER US FINANCE II LLC		C	1	2.B FE	1,993,524	102.0940	2,001,046	1,960,000	1,993,280		(244)			2.850	2.311	AO	11,793		12/22/2021	04/15/2025
07274N-AZ-6	BAYER US FINANCE II LLC		C	1	2.B FE	8,932,990	111.8300	10,064,727	9,000,000	8,982,103		14,802			4.200	4.193	JJ	174,300	294,000	12/21/2021	07/15/2034
07274E-AG-8	BAYER US FINANCE LLC		C	1	2.B FE	723,628	104.5190	692,961	663,000	707,743		(15,885)			3.375	0.902	AO	5,159	22,376	01/01/2021	10/08/2024
05531F-BH-5	BB&T CORP			1	1.G FE	371,229	103.2190	371,587	360,000	371,123		(106)			2.500	1.280	FA	3,750		12/22/2021	08/01/2024
073685-AF-6	BEACON ROOFING SUPPLY INC			1	3.C FE	10,093,823	103.5390	10,180,990	9,833,000	10,033,405		(43,295)			4.500	3.736	MN	56,540	346,500	12/21/2021	11/15/2026
073685-AF-6	BEACON ROOFING SUPPLY INC	LS		1	3.C FE	1,039,500	103.5390	1,035,390	1,000,000	1,027,966		(9,109)			4.500	3.468	MN	5,750	45,000	09/21/2020	11/15/2026
07586P-AA-9	BECLE SAB DE CV		D	1	2.B FE	6,928,320	98.3940	6,887,580	7,000,000	6,929,671		1,351			2.500	2.617	AO	37,431		09/30/2021	10/14/2031
075887-BV-0	BECTON DICKINSON AND COMPANY			1	2.C FE	6,881,369	104.6950	7,154,843	6,834,000	6,867,692		(13,677)			3.363	3.146	JD	15,960	229,827	01/01/2021	06/06/2024
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	4,652,000	100.3560	4,668,580	4,652,000	4,652,000					2.630	2.630	JD	4,078	122,348	06/12/2020	06/19/2030
081437-AT-2	BEMIS COMPANY INC	LS		1	2.B FE	348,000	100.3560	349,240	348,000	348,000					2.630	2.630	JD	305	9,152	06/12/2020	06/19/2030
08576P-AA-9	BERRY GLOBAL INC	LS		1	3.B FE	5,085,195	101.5250	5,310,773	5,231,000	5,135,121		20,296			4.500	4.995	FA	88,927	235,395	03/06/2020	02/15/2026
08576P-AA-9	BERRY GLOBAL INC	O		1	3.B FE	150,000	101.5250	152,288	150,000	150,000					4.500	4.500	FA	2,550	6,750	03/06/2020	02/15/2026
08576P-AF-8	BERRY GLOBAL INC			1	2.C FE	9,991,004	97.6900	9,768,950	10,000,000	9,991,306		302			1.650	1.668	JJ	90,292		10/25/2021	01/15/2027
08576P-AG-6	BERRY GLOBAL INC			1	2.C FE	8,491,879	99.1000	8,423,500	8,500,000	8,492,517		639			0.950	0.992	FA	30,506		10/25/2021	02/15/2024
08576P-AH-4	BERRY GLOBAL INC			1	2.C FE	36,653,977	97.8520	36,205,240	37,000,000	36,666,716		12,738			1.570	1.802	JJ	267,859		12/22/2021	01/15/2026
05541T-AM-3	BGC PARTNERS INC			1	2.C FE	7,966,378	103.9480	8,315,808	8,000,000	7,979,918		6,799			3.750	3.847	AO	75,000	300,000	12/20/2019	10/01/2024
05541T-AP-6	BGC PARTNERS INC			1	2.C FE	6,288,079	107.0530	6,744,352	6,300,000	6,290,618		2,126			4.375	4.416	JD	12,250	275,625	10/19/2020	12/15/2025
092113-AR-0	BLACK HILLS CORPORATION			1	2.A FE	7,868,426	103.8450	8,172,602	7,870,000	7,868,715		144			3.050	3.052	AO	50,674	240,035	12/17/2019	10/15/2029
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1	3.C FE	5,970,028	99.8690	5,922,232	5,930,000	5,922,232	(38,291)	(7,734)			3.625	3.474	MS	71,654	217,948	10/05/2020	09/01/2028
092174-AA-9	BLACK KNIGHT INFOSERV LLC	LS		1	3.C FE	1,092,192	99.8690	1,068,598	1,070,000	1,068,598	(18,323)	(4,288)			3.625	3.165	MS	12,929	39,326	10/05/2020	09/01/2028
093662-AH-7	BLOCK FINANCIAL LLC			1	2.C FE	13,108,841	106.9920	14,069,382	13,150,000	13,113,678		3,480			3.875	3.913	FA	192,501	520,886	08/04/2020	08/15/2030
093662-AJ-3	BLOCK FINANCIAL LLC			1	2.C FE	3,785,193	100.1110	3,804,199	3,800,000	3,786,131		937			2.500	2.561	JJ	49,083		12/22/2021	07/15/2028
094234-AA-9	BLOOMIN BRANDS INC			1	4.A FE	12,560,781	101.5560	12,856,990	12,660,000	12,562,685		1,903			5.125	5.253	AO	136,974	63,707	10/27/2021	04/15/2029
094234-AA-9	BLOOMIN BRANDS INC	LS		1	4.A FE	3,268,808	101.5560	3,327,990	3,277,000	3,268,975		167			5.125	5.166	AO	35,455		10/21/2021	04/15/2029
05565E-BH-7	BMW US CAPITAL LLC		C	1	1.F FE	31,709,195	104.4230	32,893,308	31,500,000	31,714,827		492			3.150	2.837	AO	201,206	834,750	12/21/2021	04/18/2024
05565E-BM-6	BMW US CAPITAL LLC		C		1.F FE	24,974,250	103.6890	25,922,250	25,000,000	24,988,773		8,516			3.800	3.837	AO	224,306	950,000	04/06/2020	04/06/2023
09659W-2G-8	BNP		D	1	1.G FE	5,000,000	106.4610	5,323,050	5,000,000	5,000,000					4.705	4.705	JJ	111,744	235,250	01/03/2019	01/10/2025
09659W-2J-2	BNP		D	1	1.G FE	15,000,000	102.9140	15,437,145	15,000,000	15,000,000					2.819	2.819	MN	49,333	422,850	11/12/2019	11/19/2025
09659W-2L-7	BNP PARIBAS		D	1,5	1.G FE	8,575,152	100.9300	8,639,625	8,560,000	8,575,046		(106)			2.219	2.166	JD	11,608	155,330	12/22/2021	06/09/2026
09659W-2M-5	BNP PARIBAS SA		D	1	1.G FE	19,372,000	97.6180	18,910,598	19,372,000	19,372,000					1.904	1.904	MS	93,235	368,843	09/23/2020	09/30/2028
09659W-2M-5	BNP PARIBAS SA	LS	D	1	1.G FE	128,000	97.6180	124,951	128,000	128,000					1.904	1.904	MS	616	2,437	09/23/2020	09/30/2028
09659W-2N-3	BNP PARIBAS SA		D	1	1.G FE	11,700,000	97.3060	11,384,802	11,700,000	11,700,000					1.323	1.323	JJ	72,236	77,396	01/06/2021	01/13/2027
09659W-2Q-6	BNP PARIBAS SA		D	1,5	1.G FE	22,640,000	98.3140	22,258,222	22,640,000	22,640,000					1.675	1.675	JD	1,053	189,610	06/23/2021	06/30/2027
09659W-2Q-6	BNP PARIBAS SA	LS	D	1,5	1.G FE	360,000	98.3140	353,929	360,000	360,000					1.675	1.675	JD	17	3,015	06/23/2021	06/30/2027
09659W-2R-4	BNP PARIBAS SA		D	1	1.G FE	10,000,000	98.0330	9,803,340	10,000,000	10,000,000					2.159	2.159	MS	63,571		09/08/2021	09/15/2029
09659W-2E-3	BNP PARIBAS USA INC		D		1.G FE	11,076,246	103.0210	11,435,353	11,100,000	11,094,083		4,886			3.500	3.547	MS	129,500	388,500	02/22/2018	03/01/2023
09659W-2E-3	BNP PARIBAS USA INC	LS	D		1.G FE	1,895,934	103.0210	1,957,403	1,900,000	1,898,987		836			3.500	3.547	MS	22,167	66,500	02/22/2018	03/01/2023
097023-CA-1	BOEING CO			1	2.C FE	9,754,440	104.5710	10,457,130	10,000,000	9,822,609		22,392			3.450	3.747	MN	57,500	345,000	10/30/2018	11/01/2028
097023-CD-5	BOEING CO			1	2.C FE	14,356,466	102.9180	15,405,840	14,969,000	14,455,562		61,190			3.200	3.749	MS	159,669	479,008	06/04/2020	03/01/2029
097023-CD-5	BOEING CO	LS		1	2.C FE	2,004,394	102.9180	2,090,271	2,031,000	2,010,767		2,459			3.200	3.358	MS	21,664	64,992	04/30/2019	03/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CE-3	BOEING CO			1	2.C FE	1,868,676	101.4640	2,063,782	2,034,000	1,878,150		6,139			3.500	4.127	MS	23,730	71,190	06/05/2020	03/01/2039
097023-CH-6	BOEING CO			1	2.C FE	10,965,101	104.1970	11,457,524	10,996,000	10,976,081		4,228			3.100	3.145	MN	56,813	340,876	04/30/2019	05/01/2026
097023-CH-6	BOEING CO	LS		1	2.C FE	2,397,245	104.1970	2,504,901	2,404,000	2,399,645		924			3.100	3.145	MN	12,421	74,524	04/30/2019	05/01/2026
097023-CM-5	BOEING CO			1	2.C FE	16,455,450	101.6790	16,777,035	16,500,000	16,468,828		5,641			2.700	2.740	FA	185,625	445,500	07/29/2019	02/01/2027
097023-CZ-6	BOEING CO				2.C FE	7,739,460	101.1350	7,837,939	7,750,000	7,743,160		3,185			1.950	1.993	FA	62,969	112,924	10/29/2020	02/01/2024
097023-DA-0	BOEING CO			1	2.C FE	5,754,393	102.8580	5,923,586	5,759,000	5,755,358		831			2.750	2.766	FA	65,989	118,339	10/29/2020	02/01/2026
097023-DA-0	BOEING CO	LS		1	2.C FE	990,207	102.8580	1,019,322	991,000	990,373		143			2.750	2.766	FA	11,355	20,364	10/29/2020	02/01/2026
097023-DB-8	BOEING CO			1	2.C FE	18,620,903	104.1990	19,407,064	18,625,000	18,621,498		513			3.250	3.253	FA	252,214	452,303	10/29/2020	02/01/2028
097023-DC-6	BOEING CO			1	2.C FE	13,812,155	106.6390	14,738,507	13,821,000	13,813,003		731			3.625	3.633	FA	208,755	374,367	10/29/2020	02/01/2031
097023-DC-6	BOEING CO	LS		1	2.C FE	22,164,805	106.6390	23,651,353	22,179,000	22,166,166		1,173			3.625	3.633	FA	334,995	600,758	10/29/2020	02/01/2031
097023-DE-2	BOEING CO			1	2.C FE	6,500,000	99.8470	6,490,075	6,500,000	6,500,000					1.433	1.433	FA	38,034	46,573	02/02/2021	02/04/2024
097023-DG-7	BOEING CO			1	2.C FE	14,000,000	99.9760	13,996,668	14,000,000	14,000,000					2.196	2.196	FA	125,538	153,720	02/02/2021	02/04/2026
09739D-AD-2	BOISE CASCADE CO			1	3.C FE	3,486,400	105.5000	3,376,000	3,200,000	3,376,000	(46,618)	(41,382)			4.875	3.308	JJ	78,000	144,733	09/21/2020	07/01/2030
097751-BM-2	BOMBARDIER INC		A	1	5.A FE	367,225	101.8750	376,938	370,000	368,114	24,438	501			7.500	7.682	MS	8,171	27,750	02/28/2020	03/15/2025
097751-BM-2	BOMBARDIER INC	LS	A	1	5.A FE	1,419,275	101.8750	1,456,813	1,430,000	1,422,712	94,450	1,937			7.500	7.682	MS	31,579	107,250	02/28/2020	03/15/2025
097751-BR-1	BOMBARDIER INC		A	1	5.A FE	928,050	104.1880	1,401,322	1,345,000	1,048,619		72,657			7.500	17.469	JD	8,406	100,875	03/23/2020	12/01/2024
097751-BX-8	BOMBARDIER INC		A	1	5.A FE	1,000,000	100.3030	1,003,030	1,000,000	1,000,000					6.000	6.000	FA	23,167		08/09/2021	02/15/2028
097751-BX-8	BOMBARDIER INC	LS	A	1	5.A FE	1,000,000	100.3030	1,003,030	1,000,000	1,000,000					6.000	6.000	FA	23,167		08/09/2021	02/15/2028
097793-AE-3	BONANZA CREEK ENERGY INC			1	3.C FE	3,550,000	100.9800	3,584,790	3,550,000	3,550,000					5.000	5.000	AO	38,458		10/05/2021	10/15/2026
09951L-AA-1	BOOZ ALLEN HAMILTON INC			1	3.C FE	2,420,000	101.7500	2,462,350	2,420,000	2,420,000					3.875	3.875	MS	31,258	95,598	08/12/2020	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC			2	3.C FE	8,358,875	103.2890	8,423,177	8,155,000	8,353,474		(5,401)			4.000	3.626	JJ	175,786		10/04/2021	07/01/2029
09951L-AB-9	BOOZ ALLEN HAMILTON INC	LS		2	3.C FE	1,469,850	103.2890	1,481,157	1,434,000	1,468,847		(1,003)			4.000	3.627	JJ	30,911		09/29/2021	07/01/2029
099724-AL-0	BORGWARNER INC			1	2.A FE	5,251,203	103.3120	5,440,420	5,266,000	5,254,195		1,966			2.650	2.694	JJ	69,775	144,201	06/16/2020	07/01/2027
099724-AL-0	BORGWARNER INC	LS		1	2.A FE	5,717,887	103.3120	5,923,922	5,734,000	5,721,146		2,141			2.650	2.694	JJ	75,976	157,016	06/16/2020	07/01/2027
100743-AL-7	BOSTON GAS COMPANY			1	2.A FE	3,076,000	101.9290	3,135,333	3,076,000	3,076,000					3.001	3.001	FA	38,463	92,311	07/24/2019	08/01/2029
10112R-AZ-7	BOSTON PROPERTIES LP			1	2.A FE	1,678,726	104.7010	1,675,213	1,600,000	1,678,101		(626)			3.200	1.549	JJ	23,609		12/22/2021	01/15/2025
10112R-BB-9	BOSTON PROPERTIES LP			1	2.A FE	2,852,049	106.1400	2,711,864	2,555,000	2,819,422		(32,627)			3.400	1.907	JD	2,413	86,870	01/01/2021	06/21/2029
101137-AN-7	BOSTON SCIENTIFIC CORP			1	2.B FE	1,431,297	104.4600	1,385,134	1,326,000	1,393,396		(37,901)			4.125	1.181	AO	13,674	54,698	01/01/2021	10/01/2023
101137-AR-8	BOSTON SCIENTIFIC CORPORATION				2.B FE	1,495,653	107.4700	1,425,047	1,326,000	1,457,409		(38,244)			3.850	0.862	MN	6,523	51,051	01/01/2021	05/15/2025
101137-AV-9	BOSTON SCIENTIFIC CORPORATION			1	2.B FE	26,267,447	104.5710	26,639,564	25,475,000	25,910,698		(195,227)			3.450	2.628	MS	292,963	878,888	02/26/2020	03/01/2024
101137-AV-9	BOSTON SCIENTIFIC CORPORATION	LS		1	2.B FE	394,763	104.5710	413,057	395,000	394,893		47			3.450	3.463	MS	4,543	13,628	02/21/2019	03/01/2024
101137-AW-7	BOSTON SCIENTIFIC CORPORATION			1	2.B FE	8,191,329	107.4260	8,823,955	8,214,000	8,199,826		3,085			3.750	3.795	MS	102,675	308,025	02/21/2019	03/01/2026
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION			1	2.B FE	8,995,680	101.1250	9,101,259	9,000,000	8,997,025		835			1.900	1.910	JD	14,250	171,000	05/14/2020	06/01/2025
103304-BV-2	BOYD GAMING CORPORATION			1	5.A FE	20,534,460	102.0000	20,673,360	20,268,000	20,482,136	(46,742)	(5,582)			4.750	4.554	MS	283,471	127,986	12/01/2021	06/15/2031
103304-BV-2	BOYD GAMING CORPORATION	LS		1	5.A FE	233,160	102.0000	236,640	232,000	233,150		(10)			4.750	4.673	MS	3,245		12/01/2021	06/15/2031
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	3,311,284	101.2010	3,289,026	3,250,000	3,311,158		(126)			3.060	2.927	JD	3,868	49,725	12/09/2021	06/17/2041
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.			1	1.F FE	15,901,110	110.6610	16,599,120	15,000,000	15,721,731		(98,307)			3.937	3.120	MS	164,042	590,550	02/26/2020	09/21/2028
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.			1	1.F FE	4,092,680	105.2680	3,942,287	3,745,000	3,981,301		(111,379)			3.790	0.752	FA	57,168	141,936	01/01/2021	02/06/2024
05565Q-CJ-5	BP CAPITAL MARKETS PLC		D		1.F FE	1,785,961	105.1700	1,715,318	1,631,000	1,729,565		(56,397)			3.994	0.494	MS	17,190	65,142	01/01/2021	09/26/2023
05583J-AG-7	BPCE SA		D		2.A FE	11,928,240	101.7370	12,208,416	12,000,000	11,955,369		13,978			2.375	2.503	JJ	132,208	285,000	01/06/2020	01/14/2025
05583J-AK-8	BPCE SA		D	1	2.A FE	10,473,000	99.1410	10,383,006	10,473,000	10,473,000					2.045	2.045	AO	42,835		10/12/2021	10/19/2027
05583J-AK-8	BPCE SA	LS	D	1	2.A FE	5,027,000	99.1410	4,983,803	5,027,000	5,027,000					2.045	2.045	AO	20,560		10/12/2021	10/19/2027
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	3,788,385	99.1430	3,767,445	3,800,000	3,789,630		1,245			1.000	1.121	AO	8,339	15,000	12/22/2021	04/12/2024
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	2,993,250	98.6340	2,959,032	3,000,000	2,994,036		786			1.550	1.597	MN	4,779	23,250	05/17/2021	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI				1.G FE	8,989,470	98.3350	8,850,132	9,000,000	8,990,186		716			2.000	2.018	JD	1,500	90,000	06/21/2021	06/28/2028
11135F-AL-5	BROADCOM INC			1	2.C FE	48,052,847	109.6300	56,057,108	51,133,000	48,496,815		323,225			4.110	5.025	MS	618,795	2,101,566	08/12/2020	09/15/2028
11135F-AN-1	BROADCOM INC			1	2.C FE	15,494,737	106.4570	17,181,160	16,139,000	15,627,378		96,427			3.459	4.209	MS	164,373	558,248	08/12/2020	09/15/2026
11135F-AQ-4	BROADCOM INC			1	2.C FE	8,527,714	110.9060	9,468,011	8,537,000	8,528,751		755			4.150	4.163	MN	45,270	354,286	08/12/2020	11/15/2030
11135F-BC-4	BROADCOM INC			1	2.C FE	43,889,163	109.3330	47,559,986	43,500,000	43,779,118		(79,824)			4.700	4.484	AO	431,617	2,044,500	08/12/2020	04/15/2025
11135F-BF-7	BROADCOM INC			1	2.C FE	3,990,880	97.4900	3,899,584	4,000,000	3,991,499		619			2.600	2.622	FA	39,289	59,511	01/04/2021	02/15/2033
11135F-BH-3	BROADCOM INC			1	2.C FE	3,192,288	98.0510	3,137,642	3,200,000	3,192,932		644			2.450	2.477	FA	29,618	44,862	01/20/2021	02/15/2031
11135F-BJ-9	BROADCOM INC			1	2.C FE	4,982,700	102.6020	5,130,090	5,000,000	4,983,275		575			3.500	3.524	FA	66,111	100,139	01/04/2021	02/15/2041
11135F-BP-5	BROADCOM INC			1	2.C FE	50,906,135	100.5960	51,356,168	51,052,000	45,671,854		1,291,128			3.137	3.162	MN	204,636	197,443	12/22/2021	11/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1	2.A FE	7,977,360	103.3820	8,270,536	8,000,000	7,981,514		2,046			2.900	2.933	JD	19,333	232,000	12/04/2019	12/01/2029
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL			1	4.C FE	3,326,356	104.0000	3,385,200	3,255,000	3,311,196		(15,160)			6.000	5.493	FA	81,375	99,278	01/22/2021	02/01/2026
117043-AS-8	BRUNSWICK CORPORATION			1	2.B FE	786,770	98.5710	788,566	800,000	786,892		122			0.850	1.488	FA	2,512		12/22/2021	08/18/2024
117043-AT-6	BRUNSWICK CORPORATION				2.B FE	13,492,680	95.8850	13,232,089	13,800,000	13,498,537		5,857			2.429	2.686	FA	123,839		12/22/2021	08/18/2031
118230-AT-8	BUCKEYE PARTNERS LP			1	3.B FE	1,138,000	103.2500	1,174,985	1,138,000	1,138,000					4.125	4.125	MS	15,648	46,943	02/11/2020	03/01/2025
118230-AT-8	BUCKEYE PARTNERS LP	LS		1	3.B FE	362,000	103.2500	373,765	362,000	362,000					4.125	4.125	MS	4,978	14,933	02/11/2020	03/01/2025
12008R-AM-9	BUILDERS FIRSTSOURCE INC			1	3.B FE	8,512,082	105.5000	8,484,310	8,042,000	8,343,371		(134,251)			6.750	4.179	JD	45,236	483,773	10/01/2021	06/01/2027
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1	3.C FE	11,393,150	103.5200	11,532,128	11,140,000	11,386,630		(6,520)			4.250	3.910	FA	213,053		10/05/2021	02/01/2032
12008R-AP-2	BUILDERS FIRSTSOURCE INC	LS		1	3.C FE	879,350	103.5200	890,272	860,000	878,848		(502)			4.250	3.913	FA	16,448		10/04/2021	02/01/2032
120568-AZ-3	BUNGE LIMITED FINANCE CORPORATION			1	2.B FE	4,288,648	108.4840	4,664,812	4,300,000	4,292,979		1,078			3.750	3.782	MS	43,000	161,250	09/18/2017	09/25/2027
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION			1	2.B FE	6,649,668	99.6390	6,626,000	6,650,000	6,649,756		65			1.630	1.631	FA	40,347	108,395	08/10/2020	08/17/2025
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	460,021	107.6120	458,428	426,000	459,873		(149)			3.250	1.717	JD	615		12/22/2021	06/15/2027
12429T-AD-6	BWAY HOLDING CO			1	4.C FE	18,483,750	100.9170	18,619,187	18,450,000	18,459,426		(13,001)			5.500	5.150	AO	214,225	767,250	10/27/2021	04/15/2024
05605H-AC-4	BWX TECHNOLOGIES INC			1	3.C FE	3,031,000	101.2500	3,068,888	3,031,000	3,031,000					4.125	4.125	AO	26,395	63,209	03/29/2021	04/15/2029
12467A-AF-5	C&S GROUP ENTERPRISES LLC			1	4.B FE	6,035,000	94.6250	5,710,619	6,035,000	5,710,619	(306,759)				5.000	5.000	JD	13,411	310,970	12/01/2020	12/15/2028
12685J-AC-9	CABLE ONE INC			1	4.B FE	3,962,375	98.0000	3,923,920	4,004,000	3,923,920	(38,594)	139			4.000	4.140	MN	20,465	72,549	12/17/2021	11/15/2030
12685J-AC-9	CABLE ONE INC	LS		1	4.B FE	2,426,000	98.0000	2,377,480	2,426,000	2,377,480	(48,520)				4.000	4.000	MN	12,400	98,657	10/26/2020	11/15/2030
12687G-AA-7	CABLEVISION LIGHTPATH			1	4.A FE	1,598,000	97.0000	1,552,000	1,600,000	1,552,000	(46,322)	258			3.875	3.896	MS	18,256	59,589	09/17/2020	09/15/2027
12769G-AA-8	CAESARS ENTERTAINMENT INC			1	5.A FE	7,150,588	100.0000	7,140,000	7,140,000	7,098,344	(51,109)	(1,135)			4.625	4.603	AO	88,977		12/01/2021	10/15/2029
12769G-AA-8	CAESARS ENTERTAINMENT INC	LS		1	5.A FE	3,880,313	100.0000	3,865,000	3,865,000	3,847,147	(32,376)	(789)			4.625	4.566	AO	48,165		12/01/2021	10/15/2029
131347-CM-6	CALPINE CORP			1	3.A FE	6,112,500	103.7500	6,225,000	6,000,000	6,088,158		(19,317)			4.500	4.108	FA	102,000	270,000	09/23/2020	02/15/2028
133434-AA-8	CAMERON LNG LLC			1	1.G FE	16,494,543	104.1130	16,371,832	15,725,000	16,384,493		(60,818)			2.902	2.407	JJ	210,423	456,340	02/28/2020	07/15/2031
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE		A		1.F FE	12,998,830	102.1600	13,280,761	13,000,000	12,999,265		228			2.250	2.252	JJ	124,313	292,500	01/21/2020	01/28/2025
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD		A	1	2.B FE	4,492,440	100.9560	4,543,016	4,500,000	4,494,628		1,448			2.050	2.085	JJ	42,538	97,631	06/22/2020	07/15/2025
136385-BA-8	CANADIAN NATURAL RESOURCES LTD		A	1	2.B FE	3,598,380	101.2390	3,644,593	3,600,000	3,598,595		143			2.950	2.955	JJ	48,970	112,395	06/22/2020	07/15/2030
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPANY		A	1	2.B FE	16,176,024	100.3610	16,258,466	16,200,000	16,176,395		371			1.750	1.781	JD	22,838		11/17/2021	12/02/2026
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPANY	LS	A	1	2.B FE	798,816	100.3610	802,887	800,000	798,834		18			1.750	1.781	JD	1,128		11/17/2021	12/02/2026
13806C-AA-0	CANPACK SA/CANPACK US LLC		D	1	3.B FE	13,250,000	97.6250	12,935,313	13,250,000	12,935,313	(314,688)				3.875	3.875	MN	112,671		10/04/2021	11/15/2029
14042T-CT-2	CAPITAL ONE BANK USA NA			1,5	1.G FE	14,080,000	101.8360	14,338,481	14,080,000	14,080,000					2.280	2.280	JJ	136,435	321,024	01/23/2020	01/28/2026
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2.A FE	1,223,334	103.6230	129,529	125,000	130,430		(3,708)			3.500	0.501	JD	194	4,375	01/01/2021	06/15/2023
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			1	2.A FE	1,361,137	104.7820	1,359,655	1,297,600	1,360,641		(496)			3.200	1.585	FA	16,840		12/22/2021	02/05/2025
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORATION			1	2.A FE	26,191,910	99.4890	26,066,066	26,200,000	26,191,942		33			1.878	1.884	MN	80,639		12/22/2021	11/02/2027
14040H-CK-9	CAPITAL ONE FINANCIAL CORPORATION			2,5	2.A FE	4,235,000	100.6040	4,260,592	4,235,000	4,235,000					1.343	1.343	JD	3,950		12/02/2021	12/06/2024
14040H-CK-9	CAPITAL ONE FINANCIAL CORPORATION	LS		2,5	2.A FE	16,765,000	100.6040	16,866,311	16,765,000	16,765,000					1.343	1.343	JD	15,636		12/02/2021	12/06/2024
14149Y-BE-7	CARDINAL HEALTH INC			1	2.B FE	4,996,400	107.1820	5,359,115	5,000,000	4,998,535		362			3.750	3.759	MS	55,208	187,500	06/16/2015	09/15/2025
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC			1	3.C FE	14,183,750	101.7720	14,166,662	13,920,000	14,123,780	(34,697)	(25,273)			4.750	4.151	FA	275,500	221,825	11/30/2021	02/01/2028
142339-AG-5	CARLISLE COMPANIES INCORPORATED			1	2.B FE	9,249,751	105.4650	9,755,466	9,250,000	9,249,905		27			3.500	3.500	JD	26,979	323,750	12/01/2017	12/01/2024
142339-AH-3	CARLISLE COMPANIES INCORPORATED			1	2.B FE	12,090,410	107.9110	13,095,024	12,135,000	12,102,989		4,546			3.750	3.799	JD	37,922	455,063	10/26/2018	12/01/2027
14308C-AA-1	CARLYLE AVIATION ELEVATE MERGER SU		D	1	4.C FE	6,438,750	98.0000	6,247,500	6,375,000	6,247,500	(183,913)	(7,337)			7.000	6.647	AO	94,208	90,490	08/03/2021	10/15/2024
143658-BG-6	CARNIVAL CORP			1	4.A FE	2,380,845	114.1500	2,351,480	2,060,000	2,296,606		(75,204)			10.500	5.996	FA	90,125	222,909	11/12/2020	02/01/2026
143658-BG-6	CARNIVAL CORP	LS		1	4.A FE	1,086,405	114.1500	1,073,005	940,000	1,047,966		(34,316)			10.500	5.996	FA	41,125	101,716	11/12/2020	02/01/2026
143658-BL-5	CARNIVAL CORP			1	4.B FE	13,155,188	104.8250	13,286,569	12,675,000	13,066,968	(65,975)	(22,244)			7.625	6.312	MS	322,156	197,297	11/30/2021	03/01/2026
143658-BN-1	CARNIVAL CORP			1	4.B FE	11,227,000	100.0000	11,227,000	11,227,000	11,227,000					5.750	5.750	MS	215,184	349,674	02/10/2021	03/01/2027
143658-BN-1	CARNIVAL CORP	LS		1	4.B FE	14,840,000	100.0000	14,840,000	14,840,000	14,840,000					5.750	5.750	MS	284,433	462,204	02/10/2021	03/01/2027
143658-BR-2	CARNIVAL CORP			1	4.B FE	13,687,000	99.5000	13,618,565	13,687,000	13,618,565	(68,435)				6.000	6.000	MN	134,589		10/19/2021	05/01/2029
143658-BR-2	CARNIVAL CORP	LS		1	4.B FE	313,000	99.5000	311,435	313,000	311,435	(1,565)				6.000	6.000	MN	3,078		10/19/2021	05/01/2029
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION			1	3.C FE	13,970,210	106.3100	14,277,366	13,430,000	13,843,901		(95,790)			6.375	5.425	JJ	394,786	778,383	12/22/2021	07/15/2028
14448C-AN-4	CARRIER GLOBAL CORP			1	2.C FE	3,679,200	102.3980	3,727,291	3,640,000	3,669,597		(9,104)			2.242	1.972	FA	30,830	81,609	12/11/2020	02/15/2025
14448C-AN-4	CARRIER GLOBAL CORP	LS		1	2.C FE	1,374,646	102.3980	1,392,614	1,360,000	1,371,058		(3,401)			2.242	1.972	FA	11,519	30,491	12/11/2020	02/15/2025
14739L-AB-8	CASCADES INC.		A	1	3.C FE	4,920,600	102.6120	4,843,286	4,720,000	4,843,286	(19,350)	(43,049)			5.375	4.689	JJ	116,984	253,700	08/10/2020	01/15/2028
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1	4.A FE	8,330,057	103.9000	8,415,900	8,100,000	8,251,633		(50,186)			5.000	4.100	JJ	186,750	355,000	12/22/2021	07/15/2027
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC	LS		1	4.A FE	3,707,838	103.9000	3,697,801	3,559,000	3,652,356		(41,040)			5.000	3.719	JJ	82,055	177,950	09/21/2020	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1	4.A FE	6,788,250	98.6400	6,729,221	6,822,000	6,709,174	(79,179)	103			3.125	3.202	FA	80,538	87,431	12/22/2021	02/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC	LS		1	4.A FE	2,978,000	98.6400	2,937,499	2,978,000	2,937,499	(40,501)				3.125	3.125	FA	35,157	44,722	02/10/2021	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC			1	4.A FE	14,212,625	99.7170	14,181,681	14,222,000	14,179,567	(33,232)	174			3.500	3.509	AO	127,208		10/22/2021	04/01/2030
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC	LS		1	4.A FE	758,000	99.7170	755,851	758,000	755,851	(2,149)				3.500	3.500	AO	6,780		09/23/2021	04/01/2030
14912H-QB-9	CATERPILLAR FINANCIAL SERVICES COR				1.F FE	1,185,429	100.8270	1,169,598	1,160,000	1,172,494		(12,935)			2.250	1.114	JD	1,160	26,100	01/01/2021	12/15/2022
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR				1.F FE	3,178,989	106.1110	3,183,336	3,000,000	3,177,326		(1,663)			3.250	1.182	JD	8,125		12/21/2021	12/01/2024
14913Q-2V-0	CATERPILLAR FINANCIAL SERVICES COR				1.F FE	5,221,845	104.3930	5,219,630	5,000,000	5,219,309		(2,536)			2.850	0.979	MN	17,417		12/21/2021	05/17/2024
12503M-AA-6	CBOE HOLDINGS INC			1	1.G FE	6,017,207	108.7300	6,523,824	6,000,000	6,009,426		(1,680)			3.650	3.616	JJ	102,808	219,000	01/10/2017	01/12/2027
124857-AT-0	CBS CORP			1	2.B FE	6,281,673	106.4340	6,605,294	6,206,000	6,270,389		(11,027)			3.375	3.162	FA	79,127	209,453	02/26/2020	02/15/2028
124857-AT-0	CBS CORP	LS		1	2.B FE	5,395,369	106.4340	5,581,399	5,244,000	5,363,873		(19,877)			3.375	2.922	FA	66,861	176,985	02/26/2020	02/15/2028
124857-AX-1	CBS CORP			1	2.B FE	11,047,043	108.4580	11,119,063	10,252,000	10,882,718		(89,052)			3.700	2.651	JD	31,610	379,324	02/14/2020	06/01/2028
14987B-AE-3	CC HOLDINGS GS V LLC/CRO			1	2.B FE	5,284,650	103.4810	5,174,035	5,000,000	5,118,470		(89,911)			3.849	1.977	AO	40,628	192,450	02/18/2020	04/15/2023
1248EP-BX-0	CCO HOLDINGS LLC			1	3.B FE	3,928,125	104.0000	3,900,000	3,750,000	3,870,950		(45,366)			5.000	3.640	FA	78,125	187,500	09/23/2020	02/01/2028
1248EP-CE-1	CCO HOLDINGS LLC			1	3.B FE	301,350	102.3190	300,818	294,000	299,891		(830)			4.500	4.201	FA	4,998	13,230	03/04/2020	08/15/2030
1248EP-CE-1	CCO HOLDINGS LLC	LS		1	3.B FE	1,267,925	102.3190	1,265,686	1,237,000	1,261,785		(3,492)			4.500	4.201	FA	21,029	55,665	03/04/2020	08/15/2030
1248EP-CL-5	CCO HOLDINGS LLC			1	3.B FE	5,970,095	102.0230	6,121,380	6,000,000	5,970,390	(1,202)	1,496			4.500	4.547	JD	22,500	150,563	12/22/2021	06/01/2033
1248EP-CP-6	CCO HOLDINGS LLC			1	3.B FE	5,155,269	98.3830	5,076,547	5,160,000	5,075,867	(79,409)	7			4.250	4.260	JJ	82,238		12/22/2021	01/15/2034
1248EP-CP-6	CCO HOLDINGS LLC	LS		1	3.B FE	1,625,000	98.3830	1,598,719	1,625,000	1,598,719	(26,281)				4.250	4.250	JJ	25,898		08/02/2021	01/15/2034
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA			1	3.B FE	5,735,420	100.8780	5,738,949	5,689,000	5,709,378	(18,761)	(5,111)			4.250	4.129	FA	100,743	256,558	07/21/2020	02/01/2031
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA	LS		1	3.B FE	3,268,260	100.8780	3,159,499	3,132,000	3,158,340	(90,853)	(15,529)			4.250	3.606	FA	55,463	141,245	10/05/2020	02/01/2031
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3.B FE	3,531,817	103.0000	3,583,370	3,479,000	3,507,147		(7,618)			5.125	4.859	MN	29,716	178,299	05/22/2019	05/01/2027
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	LS		1	3.B FE	3,541,043	103.0000	3,635,900	3,530,000	3,536,490		(1,747)			5.125	5.064	MN	30,152	180,913	05/21/2019	05/01/2027
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3.B FE	825,257	100.0040	825,033	825,000	825,000		(78)			4.000	3.986	MS	11,000	33,000	05/22/2019	03/01/2023
12508E-AF-8	CDK GLOBAL INC			1	3.A FE	2,038,750	103.5000	2,070,000	2,000,000	2,023,817		(6,328)			4.875	4.495	JD	8,125	97,500	08/23/2019	06/01/2027
12508E-AJ-0	CDK GLOBAL INC			1	3.A FE	6,347,500	106.0000	6,625,000	6,250,000	6,319,147		(11,386)			5.250	5.006	MS	96,615	328,125	07/09/2019	05/15/2029
12513G-BG-3	CDW LLC			1	2.C FE	17,239,000	102.4610	17,663,166	17,239,000	17,239,000					2.670	2.670	JD	38,357		11/23/2021	12/01/2026
12513G-BG-3	CDW LLC	LS		1	2.C FE	761,000	102.4610	779,724	761,000	761,000					2.670	2.670	JD	1,693		11/23/2021	12/01/2026
12513G-BH-1	CDW LLC			1	2.C FE	8,000,000	102.4640	8,197,080	8,000,000	8,000,000					3.276	3.276	JD	21,840		11/23/2021	12/01/2028
12513G-BF-5	CDW LLC / CDW FINANCE CORP			1	2.C FE	5,743,650	100.8930	5,801,348	5,750,000	5,741,616		(1,732)			3.250	3.224	FA	70,597	187,913	10/05/2020	02/15/2029
150190-AE-6	CEDAR FAIR LP			1	5.A FE	234,844	102.5000	230,625	225,000	230,625	(4,012)	(206)			5.250	4.568	JJ	5,447		11/05/2021	07/15/2029
150190-AE-6	CEDAR FAIR LP	LS		1	5.A FE	937,288	102.5000	920,450	898,000	920,450	(16,014)	(824)			5.250	4.568	JJ	21,739		11/05/2021	07/15/2029
150190-AF-3	CEDAR FAIR LP			1	4.A FE	12,206,250	103.5000	12,264,750	11,850,000	12,097,451		(86,503)			5.500	4.448	MN	108,625	569,250	07/15/2021	05/01/2025
150190-AK-2	CEDAR FAIR LP			1	5.A FE	3,762,500	106.5000	3,727,500	3,500,000	3,727,500	(25,278)	(9,722)			6.500	5.192	AO	56,875		11/05/2021	10/01/2028
15089Q-AJ-3	CELANESE US HOLDINGS LLC			1	2.B FE	8,391,180	104.4470	8,773,514	8,400,000	8,395,659		1,740			3.500	3.523	MN	43,283	294,000	04/29/2019	05/08/2024
15089Q-AK-0	CELANESE US HOLDINGS LLC			1	2.C FE	16,423,643	97.5700	16,196,653	16,600,000	16,425,878		2,235			1.400	1.637	FA	94,251		12/22/2021	08/05/2026
15135U-AW-9	CENOVUS ENERGY INC		A	1	2.C FE	1,991,240	97.8370	1,956,744	2,000,000	1,991,461		221			2.650	2.699	JJ	15,900		09/09/2021	01/15/2032
15135U-AX-7	CENOVUS ENERGY INC		A	1	2.C FE	6,949,880	100.2440	7,017,052	7,000,000	6,950,146		266			3.750	3.790	FA	78,750		09/09/2021	02/15/2052
15135B-AR-2	CENTENE CORPORATION			1	3.A FE	13,232,211	104.2500	13,304,385	12,762,000	13,119,069		(114,508)			4.250	2.951	JD	24,106	525,385	12/22/2021	12/15/2027
15135B-AV-3	CENTENE CORPORATION			1	3.A FE	24,505,902	101.8390	25,138,957	24,685,000	24,528,079		13,722			3.375	3.462	FA	314,734	833,119	05/11/2020	02/15/2030
15135B-AV-3	CENTENE CORPORATION	LS		1	3.A FE	469,650	101.8390	473,551	465,000	468,763		(548)			3.375	3.255	FA	5,929	15,694	05/11/2020	02/15/2030
15135B-AW-1	CENTENE CORPORATION			1	3.A FE	26,500,000	101.6510	26,937,515	26,500,000	26,500,000					3.000	3.000	AO	167,833	812,667	09/23/2020	10/15/2030
15135B-AX-9	CENTENE CORPORATION			1	3.A FE	15,000,000	97.3520	14,602,725	15,000,000	14,602,725	(397,275)				2.500	2.500	MS	125,000	202,083	02/10/2021	03/01/2031
15135B-AY-7	CENTENE CORPORATION			1	3.A FE	24,258,158	98.5000	23,837,000	24,200,000	23,837,000	(417,163)	(3,995)			2.450	2.413	JJ	296,450		12/22/2021	07/15/2028
15135B-AZ-4	CENTENE CORPORATION			1	3.A FE	11,954,480	98.0000	11,760,000	12,000,000	11,754,582	(200,000)	102			2.625	2.670	FA	121,625		12/22/2021	08/01/2031
15189T-AU-1	CENTERPOINT ENERGY INC			1	2.B FE	3,247,660	104.7670	3,404,934	3,250,000	3,249,027		440			3.850	3.865	FA	52,135	125,125	10/03/2018	02/01/2024
15189T-AW-7	CENTERPOINT ENERGY INC			1	2.B FE	15,361,467	102.7660	15,560,873	15,142,000	15,273,530		(47,506)			2.500	2.163	MS	126,183	378,550	02/18/2020	09/01/2024
15189T-AX-5	CENTERPOINT ENERGY INC			1	2.B FE	4,007,840	103.1600	4,126,388	4,000,000	4,006,499		(695)			2.950	2.927	MS	39,333	118,000	01/15/2020	03/01/2030
15189T-BA-4	CENTERPOINT ENERGY INC			1	2.B FE	3,385,946	98.1040	3,335,519	3,400,000	3,386,834		888			1.450	1.541	JD	4,108	23,925	12/22/2021	06/01/2026
153527-AM-8	CENTRAL GARDEN & PET COMPANY			1	3.B FE	5,815,000	104.5000	5,747,500	5,500,000	5,715,899		(78,266)			5.125	3.527	FA	117,448	281,875	09/21/2020	02/01/2028
156504-AL-6	CENTURY COMMUNITIES INC			1	3.C FE	4,539,116	105.5000	4,642,000	4,400,000	4,486,251		(29,198)			6.750	6.203	JD	24,750	297,000	02/24/2020	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC			2	3.C FE	6,776,250	100.7500	6,800,625	6,750,000	6,776,078		(172)			3.875	3.816	FA	93,000		12/08/2021	08/15/2029
156686-AM-9	CENTURYLINK INC	LS		1	4.B FE	245,863	111.2500	245,863	221,000	240,941		(2,754)			6.875	5.119	JJ	7,006	15,194	03/02/2020	01/15/2028
156700-AS-5	CENTURYLINK INC			1	4.B FE	3,643,645	100.7500	3,665,285	3,638,000	3,639,706		(8,152)			5.800	5.567	MS	62,129	211,004	03/21/2019	03/15/2022
156700-BB-1	CENTURYLINK INC			1	3.C FE	3,469,000	104.0630	3,609,945	3,469,000	3,469,000					5.125	5.125	FA	67,164	177,786	12/09/2019	12/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
156700-BB-1	CENTURYLINK INC	LS		1	3.C FE	141,000	104.0630	146,729	141,000	141,000					5.125	5.125	FA	2,730	7,226	12/09/2019	12/15/2026
156700-BC-9	CENTURYLINK INC			1	3.A FE	3,420,000	101.4550	3,469,761	3,420,000	3,420,000					4.000	4.000	FA	51,680	136,800	01/16/2020	02/15/2027
156700-BC-9	CENTURYLINK INC	LS		1	3.A FE	1,500,000	101.4550	1,521,825	1,500,000	1,500,000					4.000	4.000	FA	22,667	60,000	01/16/2020	02/15/2027
12527G-AD-5	CF INDUSTRIES INC			1	2.C FE	10,337,795	120.7140	14,444,661	11,966,000	10,475,781		33,620			4.950	5.990	JD	49,360	592,317	04/11/2019	06/01/2043
12527G-AH-6	CF INDUSTRIES INC			1	2.C FE	4,645,255	111.4620	5,209,748	4,674,000	4,658,283		2,791			4.500	4.577	JD	17,528	210,330	11/10/2016	12/01/2026
15723R-AC-8	CFX ESCROW CORP			1	3.B FE	4,970,278	103.3750	4,825,545	4,668,000	4,819,142	(6,694)	(99,327)			6.375	3.795	FA	112,421	233,835	02/24/2021	02/15/2026
159864-AG-2	CHARLES RIVER LABORATORIES INC			1	3.B FE	4,650,000	101.0000	4,696,500	4,650,000	4,650,000					3.750	3.750	MS	51,344	83,313	03/08/2021	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INC			1	3.B FE	1,070,000	102.4610	1,096,333	1,070,000	1,070,000					4.000	4.000	MS	12,602	20,449	03/08/2021	03/15/2031
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA			1	3.B FE	20,496,545	104.0000	20,577,440	19,786,000	20,346,848	(16,517)	(124,195)			4.250	3.326	MN	140,151	626,578	06/17/2021	05/01/2028
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	3,147,300	107.1280	3,213,852	3,000,000	3,115,465		(16,908)			3.750	3.056	FA	42,500	112,500	01/31/2020	02/15/2028
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	9,195,050	119.3610	10,742,454	9,000,000	9,181,738		(3,518)			5.375	5.229	MN	80,625	483,750	11/29/2017	05/01/2047
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	319,426	106.3480	319,044	300,000	319,199		(227)			4.500	1.373	FA	5,625		12/22/2021	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	2,498,375	114.4800	2,862,010	2,500,000	2,498,764		138			5.050	5.058	MS	31,913	126,250	01/14/2019	03/30/2029
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	4,480,245	98.9490	4,452,714	4,500,000	4,482,934		1,592			2.800	2.847	AO	31,500	126,000	04/14/2020	04/01/2031
161175-BV-5	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	5,039,550	96.6790	4,833,935	5,000,000	5,038,743		(752)			3.700	3.656	AO	46,250	185,000	11/19/2020	04/01/2051
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	7,729,860	94.3010	7,544,080	8,000,000	7,732,112		2,249			3.850	4.019	AO	77,000	254,100	02/18/2021	04/01/2061
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	5,770,739	100.2770	6,016,602	6,000,000	5,772,817		2,078			3.900	4.119	JD	19,500	97,500	12/22/2021	06/01/2052
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	5,994,360	103.4510	6,207,042	6,000,000	5,994,390		30			4.400	4.405	JD	22,000	131,267	05/18/2021	12/01/2061
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	12,868,773	97.5700	12,586,504	12,900,000	12,869,381		608			2.250	2.287	JJ	63,694		12/22/2021	01/15/2029
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	5,927,985	96.9890	5,819,328	6,000,000	5,928,290		305			3.500	3.583	MS	46,083		12/22/2021	03/01/2042
161175-CG-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	11,746,582	96.3380	11,440,138	11,875,000	11,746,783		201			3.950	4.004	JD	102,933		12/22/2021	06/30/2062
161175-CG-7	CHARTER COMMUNICATIONS OPERATING L	LS		1	2.C FE	619,913	96.3380	602,113	625,000	619,924		11			3.950	3.991	JD	5,418		09/27/2021	06/30/2062
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.C FE	11,761,224	110.6220	11,260,254	10,179,000	11,011,090		(399,794)			7.000	2.765	JD	1,979	712,530	02/05/2020	06/30/2024
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.C FE	18,291,104	107.1160	19,363,287	18,077,000	18,265,098		(22,192)			3.700	3.545	MN	85,464	668,849	10/28/2020	11/15/2029
16412X-AK-1	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2.C FE	21,624,464	97.5600	21,463,090	22,000,000	21,625,636		1,172			2.742	2.905	JD	1,676	211,134	12/22/2021	12/31/2039
16411R-AK-5	CHENIERE ENERGY INC			1	3.C FE	34,179,222	106.3720	35,080,422	32,979,000	34,085,913		(93,309)			4.625	3.749	AO	322,003	589,202	12/01/2021	10/15/2028
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1	3.B FE	7,827,500	106.0000	8,066,600	7,610,000	7,790,000	(15,087)	(22,413)			4.500	3.811	AO	85,613	274,950	06/25/2021	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP			1	3.B FE	8,461,000	104.8950	8,875,166	8,461,000	8,461,000					4.000	4.000	MS	112,813		12/02/2021	03/01/2031
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP	LS		1	3.B FE	2,039,000	104.8950	2,138,809	2,039,000	2,039,000					4.000	4.000	MS	27,187		12/02/2021	03/01/2031
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP			1	3.B FE	830,000	101.0000	838,300	830,000	830,000					3.250	3.250	JJ	7,043		09/13/2021	01/31/2032
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	6,423,127	106.8280	6,879,704	6,440,000	6,431,008		1,652			3.400	3.431	JD	18,247	218,960	11/17/2016	12/01/2026
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY	LS		1	1.G FE	1,555,913	106.8280	1,666,512	1,560,000	1,557,822		400			3.400	3.431	JD	4,420	53,040	11/17/2016	12/01/2026
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	11,992,440	102.9790	12,357,432	12,000,000	11,997,918		1,503			3.300	3.313	MN	66,000	396,000	02/27/2018	05/01/2023
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	6,971,370	109.1430	7,639,975	7,000,000	6,980,795		2,602			3.700	3.749	JD	21,583	259,000	02/27/2018	06/01/2028
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY			1	1.G FE	6,999,440	111.0300	7,772,121	7,000,000	6,999,619		105			5.125	5.127	AO	89,688	358,750	03/24/2020	04/01/2025
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC			1	2.C FE	5,964,240	106.2670	6,376,020	6,000,000	5,970,659		3,127			3.700	3.772	JD	18,500	222,000	11/13/2019	12/01/2029
171484-AE-8	CHURCHILL DOWNS INCORPORATED			1	4.A FE	14,170,018	103.5000	14,293,350	13,810,000	14,133,186	(30,377)	(13,829)			4.750	3.685	JJ	302,477	169,100	12/22/2021	01/15/2028
171484-AG-3	CHURCHILL DOWNS INCORPORATED			1	4.A FE	6,426,901	103.0000	6,537,410	6,347,000	6,393,639		(12,929)			5.500	5.250	AO	87,271	349,085	05/22/2019	04/01/2027
171484-AG-3	CHURCHILL DOWNS INCORPORATED	LS		1	4.A FE	3,129,179	103.0000	3,174,460	3,082,000	3,109,479		(7,620)			5.500	5.197	AO	42,378	169,510	04/17/2019	04/01/2027
125523-AF-7	CIGNA CORP			1	2.A FE	851,883	103.9910	819,449	788,000	826,824		(25,060)			3.750	0.531	JJ	13,626	84,075	01/01/2021	07/15/2023
125523-AG-5	CIGNA CORP			1	2.A FE	13,404,340	109.3620	13,576,161	12,414,000	13,119,433		(174,137)			4.125	2.557	MN	65,432	512,078	05/06/2020	11/15/2025
125523-AH-3	CIGNA CORP			1	2.A FE	9,156,745	113.6500	10,419,441	9,168,000	9,159,217		1,089			4.375	4.391	AO	84,677	401,100	08/30/2019	10/15/2028
125523-BZ-2	CIGNA CORP			1	2.A FE	13,941,421	110.4560	15,463,882	14,000,000	13,955,275		9,579			4.500	4.585	FA	220,500	630,000	07/15/2020	02/25/2026
125523-CP-3	CIGNA CORP			1	2.B FE	1,178,543	98.5560	1,182,674	1,200,000	1,178,665		122			1.250	1.690	MS	4,417		12/22/2021	03/15/2026
12556L-BJ-4	CIT BANK NA			1	2.C FE	3,929,270	103.0000	3,914,000	3,800,000	3,924,470		(4,800)			2.969	1.739	MS	29,459		12/22/2021	09/27/2025
17287H-AA-8	CITADEL FINANCE LLC			1	2.C FE	3,981,240	99.8330	3,993,324	4,000,000	3,984,079		2,839			3.375	3.478	MS	42,000	67,875	03/03/2021	03/09/2026
17287H-AA-8	CITADEL FINANCE LLC	LS		1	2.C FE	995,310	99.8330	998,331	1,000,000	996,020		710			3.375	3.478	MS	10,500	16,969	03/03/2021	03/09/2026
17325F-AS-7	CITIBANK NA			1	1.E FE	1,517,825	105.1880	1,516,807	1,442,000	1,516,928		(897)			3.650	1.093	JJ	23,100	547,500	12/22/2021	01/23/2024
172967-LD-1	CITIGROUP INC			1	2.A FE	5,000,000	108.4170	5,420,845	5,000,000	5,000,000					3.887	3.887	JJ	92,316	194,350	01/04/2017	01/10/2028
172967-LM-1	CITIGROUP INC			1	2.A FE	19,000,000	101.2010	19,228,114	19,000,000	19,000,000					2.876	2.876	JJ	238,309	546,440	07/17/2017	07/24/2023
172967-LP-4	CITIGROUP INC			1,5	2.A FE	9,017,487	107.8540	8,578,723	7,954,000	8,862,207		(155,280)			3.668	1.520	JJ	127,237	291,753	01/01/2021	07/24/2028
172967-LV-1	CITIGROUP INC			1	1.G FE	22,097,000	100.1270	22,124,953	22,097,000	22,097,000					3.142	3.142	JJ	302,787	694,288	01/17/2018	01/24/2023
172967-LZ-2	CITIGROUP INC			1,3	1.G FE	2,883,000	104.2190	3,004,645	2,883,000	2,883,000					4.044	4.044	JD	9,716	116,589	05/15/2018	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-LZ-2	CITIGROUP INC	LS		1,3	1.G FE	5,117,000	104.2190	5,332,907	5,117,000	5,117,000					4.044	4.044	JD	17,244	206,931	05/15/2018	06/01/2024
172967-MF-5	CITIGROUP INC			1	1.G FE	9,000,000	104.4150	9,397,341	9,000,000	9,000,000					3.352	3.352	AO	56,146	301,680	04/16/2019	04/24/2025
172967-MR-9	CITIGROUP INC			1	1.G FE	10,000,000	101.1090	10,110,890	10,000,000	10,000,000					1.678	1.678	MN	21,441	167,800	05/07/2020	05/15/2024
174610-AK-1	CITIZENS FINANCIAL GROUP INC			1	2.B FE	4,994,750	108.5980	5,429,895	5,000,000	4,997,671		534			4.300	4.313	JD	16,722	215,000	11/30/2015	12/03/2025
177376-AF-7	CITRIX SYSTEMS INC			1	2.B FE	49,675	101.4460	50,723	50,000	49,727		29			3.300	3.377	MS	550	1,650	02/20/2020	03/01/2030
177376-AF-7	CITRIX SYSTEMS INC	LS		1	2.B FE	1,987,000	101.4460	2,028,926	2,000,000	1,989,086		1,143			3.300	3.377	MS	22,000	66,000	02/20/2020	03/01/2030
177376-AG-5	CITRIX SYSTEMS INC			1	2.B FE	15,466,830	97.3880	15,095,140	15,500,000	15,472,406		5,576			1.250	1.294	MS	64,583	103,872	02/09/2021	03/01/2026
177376-AG-5	CITRIX SYSTEMS INC	LS		1	2.B FE	498,930	97.3880	486,940	500,000	499,110		180			1.250	1.294	MS	2,083	3,351	02/09/2021	03/01/2026
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP			1	4.B FE	5,870,446	100.5000	5,874,225	5,845,000	5,865,864	(2,824)	(1,758)			3.875	3.776	JJ	629	117,022	08/19/2021	07/01/2028
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	LS		1	4.B FE	774,813	100.5000	773,850	770,000	773,850	(630)	(333)			3.875	3.733	JJ	83	15,416	08/19/2021	07/01/2028
184496-AN-7	CLEAN HARBORS INC			1	3.C FE	14,945,553	103.0000	14,756,810	14,327,000	14,681,358	(844)	(131,241)			4.875	3.838	JJ	322,059	698,441	07/20/2020	07/15/2027
18452M-AB-2	CLEAR CHANNEL INTERNATIONAL BV			1	4.B FE	4,920,000	103.7500	5,000,750	4,820,000	4,883,957		(25,888)			6.625	5.985	AO	79,831	369,885	07/30/2020	08/01/2025
18453H-AA-4	CLEAR CHANNEL WORLDWIDE HOLDINGS I			1	4.B FE	2,008,705	103.4760	2,076,763	2,007,000	2,007,951		(331)			5.125	5.105	FA	38,858	102,859	08/14/2019	08/15/2027
18453H-AA-4	CLEAR CHANNEL WORLDWIDE HOLDINGS I	LS		1	4.B FE	2,672,295	103.4760	2,751,427	2,659,000	2,666,413		(2,584)			5.125	5.010	FA	51,481	136,274	08/14/2019	08/15/2027
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC			1	3.B FE	6,083,125	99.2500	6,029,438	6,075,000	6,029,438	(53,357)	(330)			3.750	3.734	JJ	56,953		12/22/2021	01/15/2032
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC			1	2.C FE	12,658,053	101.7030	12,753,606	12,540,000	12,641,339		(11,518)			3.375	3.255	MS	124,616	423,225	07/15/2020	09/15/2029
185899-AG-6	CLEVELAND-CLIFFS INC			1	3.B FE	4,613,500	105.8750	4,658,500	4,400,000	4,550,437		(56,793)			6.750	5.238	MS	87,450	297,000	11/12/2020	03/15/2026
185899-AJ-0	CLEVELAND-CLIFFS INC			1	3.B FE	500,850	113.1790	599,849	530,000	508,112		4,413			9.875	11.243	AO	10,758	52,338	04/15/2020	10/17/2025
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC				2.C FE	8,833,281	101.3010	8,999,590	8,884,000	8,858,187		16,723			1.950	2.148	JJ	86,138	173,238	06/23/2020	07/02/2023
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC			1	2.C FE	13,467,735	100.0430	13,505,751	13,500,000	13,475,005		5,896			1.875	1.923	JJ	116,719	196,172	09/29/2020	01/15/2026
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC	LS		1	2.C FE	5,985,660	100.0430	6,002,556	6,000,000	5,988,891		2,621			1.875	1.923	JJ	51,875	87,188	09/29/2020	01/15/2026
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC			1	2.C FE	16,839,186	97.8560	16,635,554	17,000,000	16,852,826		13,640			1.450	1.649	JJ	148,585		12/22/2021	07/15/2026
12594K-AB-8	CNH INDUSTRIAL NV		D	1	2.C FE	7,475,370	108.8550	7,619,878	7,000,000	7,371,159		(57,267)			3.850	2.863	MN	34,436	269,500	02/26/2020	11/15/2027
12621E-AL-7	CNO FINANCIAL GROUP INC			1	2.C FE	6,029,584	114.8400	6,890,394	6,000,000	6,023,362		(2,533)			5.250	5.186	MN	27,125	315,000	05/30/2019	05/30/2029
19123M-AF-0	COCA-COLA EUROPEAN PARTNERS PLC		D	1	2.A FE	3,781,309	97.9700	3,722,845	3,800,000	3,781,810		501			1.500	1.599	JJ	26,283	8,750	12/22/2021	01/15/2027
191241-AH-1	COCA-COLA FEMSA SAB DE CV		D	1	1.F FE	2,633,645	102.2760	2,721,564	2,661,000	2,638,361		2,464			2.750	2.860	JJ	32,320	73,178	01/08/2020	01/22/2030
191241-AH-1	COCA-COLA FEMSA SAB DE CV	LS	D	1	1.F FE	335,515	102.2760	346,716	339,000	336,116		314			2.750	2.860	JJ	4,117	9,323	01/08/2020	01/22/2030
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC			1	3.C FE	11,320,000	101.5680	11,497,498	11,320,000	11,320,000					3.500	3.500	MN	66,033	191,497	04/30/2021	05/01/2026
19260Q-AC-1	COINBASE GLOBAL INC	LS		1	3.A FE	6,820,000	93.3750	6,368,175	6,820,000	6,368,175	(451,825)				3.375	3.375	AO	66,495		09/14/2021	10/01/2028
19260Q-AD-9	COINBASE GLOBAL INC	LS		1	3.A FE	5,900,000	92.0000	5,428,000	5,900,000	5,428,000	(472,000)				3.625	3.625	AO	61,786		09/14/2021	10/01/2031
19565C-AA-8	COLONIAL ENTERPRISES INC			1	1.G FE	3,373,279	105.3190	3,554,516	3,375,000	3,373,523		151			3.250	3.256	MN	14,016	109,688	05/06/2020	05/15/2030
20030N-BS-9	COMCAST CORP			1	1.G FE	980,104	106.6210	980,917	920,000	979,757		(347)			3.150	1.535	MS	9,660		12/22/2021	03/01/2026
20030N-BY-6	COMCAST CORPORATION			1	1.G FE	7,967,766	107.4300	8,484,853	7,898,000	7,967,896		(4,761)			3.300	3.104	FA	108,598	239,514	12/22/2021	02/01/2027
20030N-BY-6	COMCAST CORPORATION	LS		1	1.G FE	2,908,785	107.4300	2,897,398	2,697,000	2,875,541		(33,966)			3.300	1.904	FA	37,084	89,001	01/01/2021	02/01/2027
20030N-CT-6	COMCAST CORPORATION			1	1.G FE	10,410,111	113.5230	10,683,659	9,411,000	10,311,731		(98,759)			4.150	2.561	AO	82,451	329,386	12/22/2021	10/15/2028
20030N-DK-4	COMCAST CORPORATION			1	1.G FE	7,944,880	107.4820	7,509,795	6,987,000	7,795,712		(149,168)			3.300	1.029	AO	57,643	230,571	01/01/2021	04/01/2027
201723-AL-7	COMMERCIAL METALS COMPANY			1	3.A FE	3,191,875	104.0000	3,177,200	3,055,000	3,138,960		(25,801)			5.375	4.383	JJ	75,717	164,206	12/16/2019	07/15/2027
20268J-AE-3	COMMONSPIRIT HEALTH			1	2.A FE	9,750,000	99.0530	9,657,648	9,750,000	9,750,000					1.547	1.547	AO	37,708	139,520	10/21/2020	10/01/2025
20268J-AF-0	COMMONSPIRIT HEALTH			1	2.A FE	2,250,000	102.3520	2,302,925	2,250,000	2,250,000					2.782	2.782	AO	15,649	57,900	10/21/2020	10/01/2030
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	3,942,276	98.3410	3,933,652	4,000,000	3,942,413		137			2.688	2.867	MS	32,853		12/22/2021	03/11/2031
202795-JE-1	COMMONWEALTH EDISON COMPANY			1	1.F FE	5,994,900	104.3750	6,262,524	6,000,000	5,998,389		536			3.100	3.110	MN	31,000	186,000	11/03/2014	11/01/2024
20338Q-AA-1	COMMSCOPE FINANCE LLC			1	5.A FE	3,190,578	102.7690	3,235,168	3,148,000	3,152,433		(10,690)			8.250	7.607	MS	86,570	259,710	07/08/2019	03/01/2027
203372-AV-9	COMMSCOPE INC			1	5.A FE	170,660	98.2500	158,183	161,000	158,183	(9,960)	(1,795)			7.125	5.709	JJ	5,736	11,471	07/28/2020	07/01/2028
203372-AV-9	COMMSCOPE INC	LS		1	5.A FE	8,584,340	98.2500	8,325,705	8,474,000	8,325,705	(222,741)	(25,407)			7.125	6.787	JJ	301,886	390,023	10/19/2021	07/01/2028
203372-AX-5	COMMSCOPE INC			1	4.B FE	6,150,000	99.3810	6,111,932	6,150,000	6,111,932	(38,069)				4.750	4.750	MS	103,867		08/11/2021	09/01/2029
203372-AX-5	COMMSCOPE INC	LS		1	4.B FE	5,000,000	99.3810	4,969,050	5,000,000	4,969,050	(30,950)				4.750	4.750	MS	84,444		08/11/2021	09/01/2029
20337Y-AA-5	COMMSCOPE INC			1	5.A FE	761,843	100.0000	785,000	785,000	774,984		2,514			6.000	6.418	JD	2,093	47,100	11/18/2015	06/15/2025
20337Y-AA-5	COMMSCOPE INC	LS		1	5.A FE	3,619,464	100.0000	3,708,000	3,708,000	3,664,517	(2,893)	9,049			6.000	6.326	JD	9,888	222,480	07/06/2016	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC			1	5.A FE	97,250	93.5000	93,500	100,000	93,500	(4,258)	363			5.000	5.501	MS	1,472	5,000	07/29/2020	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC	LS		1	5.A FE	3,581,000	93.5000	3,506,250	3,750,000	3,489,736	(123,495)	21,620			5.000	5.816	MS	55,208	187,500	07/29/2020	03/15/2027
12543D-BL-3	COMMUNITY HEALTH SYSTEMS INC			1	5.B FE	1,000,000	98.9320	989,320	1,000,000	989,320	(10,680)				6.125	6.125	AO	15,313	22,458	05/04/2021	04/01/2030
205768-AS-3	COMSTOCK RESOURCES INC			1	4.A FE	523,960	108.4600	558,569	515,000	522,903		(1,057)			6.750	6.394	MS	11,588	17,092	02/26/2021	03/01/2029
205768-AS-3	COMSTOCK RESOURCES INC	LS		1	4.A FE	3,467,040	108.4600	3,661,610	3,376,000	3,456,336		(10,704)			6.750	6.203	MS	75,960	112,041	03/03/2021	03/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
205887-CB-6	CONAGRA BRANDS INC			1	2.C FE	9,971,400	109.9480	10,994,750	10,000,000	9,983,262		3,904			4.600	4.648	MN	76,667	460,000	10/15/2018	11/01/2025
205887-CC-4	CONAGRA BRANDS INC			1	2.C FE	5,549,168	115.3540	6,403,278	5,551,000	5,549,659		162			4.850	4.854	MN	44,871	269,224	10/15/2018	11/01/2028
205887-CC-4	CONAGRA BRANDS INC	LS		1	2.C FE	3,447,862	115.3540	3,978,546	3,449,000	3,448,167		101			4.850	4.854	MN	27,879	167,277	10/15/2018	11/01/2028
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	2,668,059	95.5020	2,578,557	2,700,000	2,673,297		4,341			1.375	1.553	MN	6,188	38,672	10/07/2020	11/01/2027
20752T-AA-2	CONNECT FINCO SARL		D	1	4.A FE	7,805,810	105.1250	8,047,319	7,655,000	7,767,791		(33,194)			6.750	6.127	AO	129,178	476,179	04/14/2021	10/01/2026
207597-EJ-0	CONNECTICUT LIGHT AND POWER COMPAN			1	1.E FE	4,983,000	106.3440	5,317,195	5,000,000	4,990,484		1,653			3.200	3.240	MS	47,111	160,000	03/02/2017	03/15/2027
20826F-AG-1	CONOCOPHILLIPS CO			1	1.G FE	727,436	104.9060	695,526	663,000	712,961		(14,475)			3.350	1.069	MN	2,838	22,211	01/01/2021	05/15/2025
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC			1	4.B FE	3,177,191	106.0000	3,327,340	3,139,000	3,162,069		(12,193)			6.500	6.050	AO	51,009	203,468	09/28/2020	10/01/2028
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC	M		1	4.B FE	7,663,434	106.0000	8,014,660	7,561,000	7,622,870		(32,707)			6.500	5.999	AO	122,866	490,100	09/28/2020	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC			1	4.B FE	230,000	101.0000	232,300	230,000	230,000					5.000	5.000	AO	2,875	6,165	03/04/2021	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC	LS		1	4.B FE	6,170,000	101.0000	6,231,700	6,170,000	6,170,000					5.000	5.000	AO	77,125	165,390	03/05/2021	10/01/2028
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW			1	2.A FE	4,493,835	103.3410	4,433,346	4,290,000	4,444,215		(29,453)			2.900	2.126	JD	10,368	124,410	04/16/2020	12/01/2026
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW			1	2.A FE	8,997,660	105.1760	9,465,795	9,000,000	8,998,539		223			3.125	3.128	MN	35,938	281,250	11/13/2017	11/15/2027
21036P-AL-2	CONSTELLATION BRANDS INC			1	2.B FE	9,534,406	104.2090	9,535,366	9,150,250	9,238,602		(63,680)			4.250	3.502	MN	64,814	388,886	01/11/2017	05/01/2023
21036P-AN-8	CONSTELLATION BRANDS INC			1	2.C FE	6,512,818	109.0700	6,654,361	6,101,000	6,265,935		(53,436)			4.750	3.748	MN	37,030	289,798	01/10/2017	11/15/2024
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	1,496,490	107.4590	1,611,879	1,500,000	1,497,969		339			3.500	3.528	MN	7,583	52,500	05/02/2017	05/09/2027
21036P-AS-7	CONSTELLATION BRANDS INC	LS		1	2.B FE	1,496,490	107.4590	1,611,879	1,500,000	1,497,969		339			3.500	3.528	MN	7,583	52,500	05/02/2017	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC			1	2.B FE	7,505,486	107.9720	8,119,464	7,520,000	7,510,524		1,360			3.600	3.623	FA	102,272	270,720	01/29/2018	02/15/2028
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	1,796,418	102.6250	1,847,246	1,800,000	1,796,949		319			2.875	2.898	MN	8,625	51,750	04/23/2020	05/01/2030
212015-AU-5	CONTINENTAL RESOURCES INC			1	2.C FE	7,789,338	99.2500	7,741,500	7,800,000	7,789,390		51			2.268	2.298	MN	19,165		12/22/2021	11/15/2026
212015-AV-3	CONTINENTAL RESOURCES INC			1	2.C FE	8,380,152	97.8260	8,217,342	8,400,000	8,380,236		84			2.875	2.901	AO	26,163		12/22/2021	04/01/2032
74977R-DJ-0	COOPERATIEVE RABOBANK UA		D	1	1.G FE	13,700,000	97.3120	13,331,676	13,700,000	13,700,000					1.004	1.004	MS	37,062	137,548	09/17/2020	09/24/2026
74977R-DK-7	COOPERATIEVE RABOBANK UA		D	1,5	1.G FE	4,940,170	97.0100	4,850,485	5,000,000	4,940,446		276			1.106	1.344	FA	19,509	16,590	12/22/2021	02/24/2027
127097-AE-3	COTERRA ENERGY INC			1	2.B FE	3,663,458	107.4620	3,942,795	3,669,000	3,660,167		378			3.900	3.930	MN	18,284	71,546	10/07/2021	05/15/2027
22303X-AA-3	COVERT MERGECO INC			1	4.B FE	3,000,000	101.5000	3,045,000	3,000,000	3,000,000					4.875	4.875	JD	12,594		11/16/2021	12/01/2029
224044-CG-0	COX COMMUNICATIONS INC			1	2.B FE	7,495,194	106.1420	7,525,461	7,090,000	7,386,592		(58,856)			3.350	2.404	MS	69,935	237,515	02/18/2020	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1	2.B FE	4,974,126	104.2150	5,190,949	4,981,000	4,978,255		989			3.150	3.172	FA	59,274	156,902	07/24/2017	08/15/2024
12770R-AA-1	CRC FINCO INC			1	4.A FE	2,184,376	104.4320	2,271,385	2,175,000	2,181,115		(2,224)			5.750	5.650	JJ	62,531	123,326	06/19/2020	07/01/2025
225310-AM-3	CREDIT ACCEPTANCE CORPORATION	LS		1	3.C FE	6,663,080	104.0840	6,798,767	6,532,000	6,615,744		(34,874)			6.625	6.062	MS	127,419	432,745	11/05/2020	03/15/2026
225310-AN-1	CREDIT ACCEPTANCE CORPORATION			1	3.C FE	4,093,000	102.5000	4,195,325	4,093,000	4,093,000					5.125	5.125	JD	583	209,766	12/09/2019	12/31/2024
22535W-AH-0	CREDIT AGRICOLE SA		D	1,5	1.G FE	13,797,850	97.3060	13,557,631	13,933,000	13,798,551		701			1.247	1.444	JJ	74,807	55,697	12/21/2021	01/26/2027
22535W-AH-0	CREDIT AGRICOLE SA	LS	D	1,5	1.G FE	4,567,000	97.3060	4,443,960	4,567,000	4,567,000					1.247	1.247	JJ	24,520	28,475	01/19/2021	01/26/2027
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)		D	1,5	1.G FE	15,500,000	100.1920	15,529,776	15,500,000	15,500,000					1.907	1.907	JD	12,316	295,585	06/09/2020	06/16/2026
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)	LS	D	1,5	1.G FE	2,000,000	100.1920	2,003,842	2,000,000	2,000,000					1.907	1.907	JD	1,589	38,140	06/09/2020	06/16/2026
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		D		1.F FE	4,412,912	106.0350	4,217,020	3,977,000	4,295,712		(117,201)			3.625	0.615	MS	44,852	144,166	01/01/2021	09/09/2024
22550L-2F-7	CREDIT SUISSE AG (NEW YORK BRANCH)		D		1.E FE	7,000,000	99.2890	6,950,251	7,000,000	7,000,000					0.520	0.520	FA	14,358		08/02/2021	08/09/2023
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)		D		1.E FE	18,391,509	97.4830	18,007,115	18,472,000	18,394,664		3,155			1.250	1.344	FA	91,077		12/22/2021	08/07/2026
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)	LS	D		1.E FE	127,709	97.4830	124,779	128,000	127,732		22			1.250	1.297	FA	631		08/02/2021	08/07/2026
225401-AB-4	CREDIT SUISSE GROUP AG		D	1	2.A FE	8,500,000	100.0280	8,502,397	8,500,000	8,500,000					3.574	3.574	JJ	145,144	303,790	01/04/2017	01/09/2023
225401-AF-5	CREDIT SUISSE GROUP AG		D	1	2.A FE	7,641,060	107.0420	7,492,968	7,000,000	7,502,470		(76,080)			3.869	2.576	JJ	127,140	270,830	02/26/2020	01/12/2029
225401-AG-3	CREDIT SUISSE GROUP AG		D	1	2.A FE	12,750,000	104.0470	13,266,005	12,750,000	12,750,000					4.207	4.207	JD	28,310	536,393	06/06/2018	06/12/2024
225401-AM-0	CREDIT SUISSE GROUP AG		D	1	2.A FE	23,422,945	102.1150	23,457,927	22,972,000	23,264,503		(100,253)			2.593	2.128	MS	182,008	578,861	12/22/2021	09/11/2025
225401-AM-0	CREDIT SUISSE GROUP AG	LS	D	1	2.A FE	146,153	102.1150	147,046	144,000	145,299		(463)			2.593	2.305	MS	1,141	3,734	02/18/2020	09/11/2025
225401-AT-5	CREDIT SUISSE GROUP AG		D	1,5	2.A FE	5,238,547	96.6160	5,128,001	5,307,600	5,238,867		320			1.305	1.569	FA	28,668	20,880	12/22/2021	02/02/2027
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN		D		2.A FE	1,329,743	102.1580	1,286,167	1,259,000	1,288,333		(41,410)			3.800	0.487	MS	14,087	47,842	01/01/2021	09/15/2022
225433-AC-5	CREDIT SUISSE GROUP FUNDING GUERNS		D		2.A FE	1,472,138	106.1100	1,407,024	1,326,000	1,438,236		(33,901)			3.750	1.081	MS	13,122	49,725	01/01/2021	03/26/2025
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP			1	3.C FE	1,247,000	102.2500	1,275,058	1,247,000	1,247,000					5.750	5.750	AO	17,926	71,703	07/28/2017	04/01/2025
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP	LS		1	3.C FE	241,000	102.2500	246,423	241,000	241,000					5.750	5.750	AO	3,464	13,858	07/28/2017	04/01/2025
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP			1	3.C FE	610,156	101.8750	636,719	625,000	611,968		1,812			5.625	6.089	MN	5,859	35,156	02/04/2021	05/01/2027
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP			1	3.C FE	3,363,010	103.8750	3,436,168	3,308,000	3,361,246		(1,764)			6.000	5.645	FA	82,700	63,333	12/22/2021	02/01/2029
12636Y-AA-0	CRH AMERICA FINANCE INC		C	1	2.A FE	4,963,550	106.7280	5,336,395	5,000,000	4,978,959		3,516			3.400	3.487	MN	24,556	170,000	05/02/2017	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC			1	2.A FE	2,583,646	110.2000	2,865,195	2,600,000	2,589,019		1,515			3.950	4.027	AO	24,819	102,700	03/27/2018	04/04/2028
12626P-AM-5	CRH AMERICA INC		C	1	2.A FE	27,112,120	106.8290	27,241,421	25,500,000	26,559,438		(298,251)			3.875	2.578	MN	118,026	988,125	02/12/2020	05/18/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22819K-AB-6	CROWN AMERICAS LLC			1	3.C FE	1,840,633	106.7500	2,010,103	1,883,000	1,854,376		5,281			4.250	4.610	MS	20,229	80,028	04/16/2019	09/30/2026
22819K-AB-6	CROWN AMERICAS LLC	LS		1	3.C FE	114,368	106.7500	124,898	117,000	115,221		328			4.250	4.610	MS	1,257	4,973	04/16/2019	09/30/2026
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	6,474,336	109.4440	6,368,564	5,819,000	6,292,587		(108,145)			4.450	2.366	FA	97,824	258,946	04/17/2020	02/15/2026
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	3,240,510	107.4270	3,222,801	3,000,000	3,184,075		(29,900)			3.650	2.482	MS	36,500	109,500	01/31/2020	09/01/2027
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	4,980,750	108.8090	5,440,470	5,000,000	4,987,443		1,787			3.800	3.846	FA	71,778	190,000	01/09/2018	02/15/2028
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	3,978,440	111.6290	4,465,168	4,000,000	3,983,738		1,909			4.300	4.367	FA	64,978	172,000	01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	3,967,160	105.4810	4,219,224	4,000,000	3,971,981		2,800			3.300	3.396	JJ	66,000	132,000	03/31/2020	07/01/2030
22822V-AS-0	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	9,474,920	98.6460	9,371,408	9,500,000	9,482,352		4,831			1.350	1.404	JJ	59,138	138,938	06/04/2020	07/15/2025
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	11,509,746	96.5710	11,150,122	11,546,000	11,515,458		5,713			1.050	1.110	JJ	55,902	50,177	02/08/2021	07/15/2026
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP	LS		1	2.C FE	7,430,594	96.5710	7,198,425	7,454,000	7,434,283		3,688			1.050	1.110	JJ	36,090	32,394	02/08/2021	07/15/2026
126307-AS-6	CSC HOLDINGS LLC			1	3.C FE	3,962,613	103.5370	4,077,287	3,938,000	3,953,781		(3,381)			5.375	5.265	FA	88,195	211,668	04/04/2019	02/01/2028
126307-AS-6	CSC HOLDINGS LLC	LS		1	3.C FE	1,068,638	103.5370	1,099,563	1,062,000	1,066,256		(912)			5.375	5.265	FA	23,784	57,083	04/04/2019	02/01/2028
126307-AY-3	CSC HOLDINGS LLC			1	4.C FE	935,953	107.2500	975,975	910,000	925,705		(4,175)			7.500	6.902	MS	20,096	68,250	05/22/2019	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1	3.C FE	13,715,238	107.0000	13,837,240	12,932,000	13,430,559	(61,967)	(127,472)			6.500	5.255	FA	350,242	840,580	10/05/2020	02/01/2029
126307-BD-8	CSC HOLDINGS LLC			1	4.C FE	266,406	94.6250	260,219	275,000	260,219	(6,569)	381			4.625	5.045	JD	1,060	6,359	06/17/2021	12/01/2030
126307-BD-8	CSC HOLDINGS LLC	LS		1	4.C FE	3,390,625	94.6250	3,311,875	3,500,000	3,311,875	(83,603)	4,853			4.625	5.045	JD	13,490	80,938	06/17/2021	12/01/2030
126307-BH-9	CSC HOLDINGS LLC			1	3.C FE	14,543,375	98.7500	14,373,063	14,555,000	14,370,836	(172,563)	23			4.500	4.510	MN	83,691	314,064	12/22/2021	11/15/2031
126307-BH-9	CSC HOLDINGS LLC	LS		1	3.C FE	375,000	98.7500	370,313	375,000	370,313	(4,688)				4.500	4.500	MN	2,156	8,531	04/29/2021	11/15/2031
126408-HH-9	CSX CORP			1	2.A FE	4,993,900	107.2300	5,361,515	5,000,000	4,996,477		586			3.250	3.264	JD	13,542	162,500	04/26/2017	06/01/2027
126408-HJ-5	CSX CORP			1	2.A FE	3,125,273	109.8900	3,090,110	2,812,000	3,062,392		(37,457)			3.800	2.246	MS	35,619	106,856	04/20/2020	03/01/2028
126408-HM-8	CSX CORP			1	2.A FE	11,088,935	112.4250	12,114,929	10,776,000	11,012,336		(27,912)			4.250	3.898	MS	134,850	457,980	02/21/2019	03/15/2029
126408-HM-8	CSX CORP	LS		1	2.A FE	1,259,545	112.4250	1,376,083	1,224,000	1,250,844		(3,170)			4.250	3.898	MS	15,317	52,020	02/21/2019	03/15/2029
126650-CL-2	CVS HEALTH CORP			1	2.B FE	6,519,741	107.4690	6,555,597	6,100,000	6,377,311		(73,699)			3.875	2.529	JJ	105,712	236,375	01/15/2020	07/20/2025
126650-CS-7	CVS HEALTH CORP			1	2.B FE	10,462,386	109.3490	10,075,090	9,213,667	10,196,256		(266,116)			5.000	1.263	JD	38,390	354,683	12/22/2021	12/01/2024
126650-CW-8	CVS HEALTH CORP			1	2.B FE	660	107.7840	719	667	664		1			4.100	4.262	MS	7	27	03/06/2018	03/25/2025
126650-DM-9	CVS HEALTH CORP			1	2.B FE	19,800,626	96.9420	19,243,027	19,850,000	19,809,077		6,942			1.300	1.338	FA	93,185	258,050	12/07/2020	08/21/2027
L2287*-AA-5	CYGNUS ISSUANCE ONE		D	1	5.C PL	2,013,561	95.3800	1,920,534	2,013,561	1,920,534	405,767	16,434			4.110	4.000	MON	7,396	115,762	06/26/2015	03/31/2024
L2287*-AB-3	CYGNUS ISSUANCE S.A		D	1	5.C PL	1,618,269	88.8510	1,437,847	1,618,269	1,437,847	233,804	5,640			3.790	3.790	MON	5,335	84,846	03/21/2016	03/31/2024
L2287*-AC-1	CYGNUS ISSUANCE S.A		D	1	5.C PL	5,705,869	87.6060	4,998,705	5,705,869	4,998,705	727,009	16,892			3.760	3.760	MON	18,624	325,070	05/19/2016	03/31/2024
L2287*-AD-9	CYGNUS ISSUANCE S.A.		D	1	5.C PL	7,779,615	87.0220	6,769,956	7,779,615	6,769,956	939,853	26,760			4.120	3.870	MON	27,782	452,557	10/31/2016	03/31/2024
23331A-BM-0	D R HORTON INC			1	2.B FE	15,117,322	102.8950	15,434,280	15,000,000	15,118,996		111			2.500	2.202	AO	79,167	275,000	12/21/2021	10/15/2024
23331A-BN-8	D R HORTON INC			1	2.B FE	8,989,650	103.2230	9,290,025	9,000,000	8,992,644		1,824			2.600	2.623	AO	49,400	234,000	05/01/2020	10/15/2025
23331A-BP-3	D R HORTON INC			1	2.B FE	5,932,924	96.7020	5,753,775	5,950,000	5,935,827		2,331			1.400	1.443	AO	17,586	86,308	09/29/2020	10/15/2027
23331A-BP-3	D R HORTON INC	LS		1	2.B FE	548,422	96.7020	531,862	550,000	548,690		216			1.400	1.443	AO	1,626	7,978	09/29/2020	10/15/2027
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC		C		1.G FE	3,903,889	106.5290	3,784,965	3,553,000	3,846,572		(57,316)			3.500	1.143	FA	51,124	82,355	12/22/2021	08/03/2025
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC		C		1.G FE	5,472,336	99.0000	5,459,839	5,515,000	5,472,708		372			1.450	1.641	MS	26,434	3,734	12/21/2021	03/02/2026
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC	LS	C		1.G FE	2,481,894	99.0000	2,460,145	2,485,000	2,482,394		501			1.450	1.476	MS	11,911	18,016	02/25/2021	03/02/2026
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA		C		1.G FE	8,936,684	102.7750	8,854,049	8,615,000	8,738,716		(106,049)			3.350	2.070	FA	103,416	288,603	02/11/2020	02/22/2023
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA	LS	C		1.G FE	4,858,965	102.7750	4,990,744	4,856,000	4,858,374		(2,059)			3.350	3.306	FA	58,292	162,676	02/11/2020	02/22/2023
233853-AB-6	DAIMLER TRUCKS FINANCE NORTH AMERI		C		2.A FE	9,977,400	100.0280	10,002,820	10,000,000	9,977,929		529			1.125	1.240	JD	5,313		12/02/2021	12/14/2023
233853-AD-2	DAIMLER TRUCKS FINANCE NORTH AMERI		C		2.A FE	9,997,400	100.7510	10,075,110	10,000,000	9,997,440		40			1.625	1.634	JD	7,674		12/02/2021	12/13/2024
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI		C		2.A FE	19,913,000	100.4270	20,085,340	20,000,000	19,913,784		784			2.000	2.092	JD	18,889		12/02/2021	12/14/2026
233853-AG-5	DAIMLER TRUCKS FINANCE NORTH AMERI		C		2.A FE	12,960,090	100.4760	13,061,815	13,000,000	12,960,339		249			2.375	2.423	JD	14,580		12/02/2021	12/14/2028
235822-AB-9	DANA FINANCING LUXEMBOURG SARL			1	3.B FE	7,035,000	102.3750	7,176,488	7,010,000	7,018,607		(6,292)			5.750	5.650	AO	85,094	403,075	04/11/2019	04/15/2025
235825-AF-3	DANA INC			1	3.B FE	7,230,000	104.8700	7,361,839	7,020,000	7,169,378		(47,925)			5.375	4.573	MN	48,214	377,325	09/21/2020	11/15/2027
235825-AH-9	DANA INC			1	3.B FE	2,874,800	101.3750	2,858,775	2,820,000	2,858,775	(14,903)	(1,122)			4.250	3.965	MS	39,950		11/02/2021	09/01/2030
235825-AH-9	DANA INC	LS		1	3.B FE	182,700	101.3750	182,475	180,000	182,475	(175)	(50)			4.250	4.012	MS	2,550		11/02/2021	09/01/2030
235825-AJ-5	DANA INC			1	3.B FE	4,224,375	99.7500	4,239,375	4,250,000	4,224,457		82			4.500	4.575	FA	19,656		12/15/2021	02/15/2032
23636A-AS-0	DANSKE BANK A/S		D		2.A FE	4,168,338	100.0890	4,183,703	4,180,000	4,179,873		4,093			5.000	5.102	JJ	98,114	209,000	01/11/2019	01/12/2022
23636A-AZ-4	DANSKE BANK A/S		D	1	2.A FE	8,225,000	98.5190	8,103,196	8,225,000	8,225,000					1.621	1.621	MS	40,739	133,327	09/08/2020	09/11/2026
23636A-AZ-4	DANSKE BANK A/S	LS	D	1	2.A FE	1,775,000	98.5190	1,748,714	1,775,000	1,775,000					1.621	1.621	MS	8,792	28,773	09/08/2020	09/11/2026
23636A-BB-6	DANSKE BANK A/S		D	1	1.E FE	8,000,000	97.7020	7,816,144	8,000,000	8,000,000					1.549	1.549	MS	38,209		09/07/2021	09/10/2027
237266-AH-4	DARLING INGREDIENTS INC			1	3.A FE	34,591,663	103.2500	34,421,485	33,338,000	34,118,756	(35,927)	(350,977)			5.250	3.334	AO	369,496	1,303,995	10/29/2021	04/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23918K-AS-7	DAVITA INC			1	4.A FE	20,203,925	102.3750	20,526,188	20,050,000	20,188,164		(15,595)			4.625	4.500	JD	77,276	927,313	02/24/2021	06/01/2030
23918K-AT-5	DAVITA INC			1	4.A FE	11,781,250	97.4330	11,545,811	11,850,000	11,545,811	(242,403)	5,492			3.750	3.818	FA	167,875	449,312	09/18/2020	02/15/2031
24023M-AA-2	DBS GROUP HOLDINGS LTD		D	1	1.F FE	3,400,000	105.5710	3,589,428	3,400,000	3,400,000					4.520	4.520	JD	8,538	153,680	06/04/2018	12/11/2028
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1	3.A FE	2,002,500	100.7500	2,015,000	2,000,000	2,002,494		(6)			3.250	3.235	FA	7,583		12/22/2021	02/15/2032
24703D-BG-5	DELL INTERNATIONAL LLC			1	2.B FE	25,394,045	96.0100	24,467,290	25,484,000	25,394,091		46			3.450	3.469	JD	43,960		12/22/2021	12/15/2051
24703T-AB-2	DELL INTERNATIONAL LLC			1	2.B FE	29,131,437	106.1100	30,993,641	29,209,000	29,144,051		12,614			4.000	4.093	JJ	538,744	584,180	06/22/2021	07/15/2024
24703T-AC-0	DELL INTERNATIONAL LLC			1	2.B FE	9,489,616	113.3450	10,767,737	9,500,000	9,490,824		1,208			5.850	5.881	JJ	256,263	277,875	06/22/2021	07/15/2025
24703T-AD-8	DELL INTERNATIONAL LLC			1	2.B FE	14,847,349	115.5850	14,448,138	12,500,000	14,610,878		(236,472)			6.020	2.036	JD	33,444	376,250	06/22/2021	06/15/2026
24703T-AE-6	DELL INTERNATIONAL LLC			1	2.B FE	40,724,007	112.6320	44,379,379	39,402,000	40,600,484		(123,523)			4.900	4.168	AO	482,675	965,349	06/22/2021	10/01/2026
24703T-AG-1	DELL INTERNATIONAL LLC			1	2.B FE	9,942,972	117.2190	11,721,940	10,000,000	9,945,894		2,922			5.300	5.386	AO	132,500	265,000	06/22/2021	10/01/2029
247361-ZU-5	DELTA AIR LINES INC			1	3.A FE	443,649	101.9640	542,446	532,000	471,777		18,250			2.900	7.379	AO	2,700	15,428	11/12/2020	10/28/2024
247361-ZU-5	DELTA AIR LINES INC	LS		1	3.A FE	3,298,352	101.9640	3,943,948	3,868,000	3,477,081		119,210			2.900	6.858	AO	19,630	112,172	11/12/2020	10/28/2024
247361-ZZ-4	DELTA AIR LINES INC			1	3.A FE	4,341,117	117.7300	4,617,359	3,922,000	4,338,348		(2,667)			7.375	4.414	JJ	133,375	114,486	12/22/2021	01/15/2026
247361-ZZ-4	DELTA AIR LINES INC	LS		1	3.A FE	14,742,895	117.7300	16,762,355	14,238,000	14,643,957		(88,693)			7.375	6.542	JJ	484,191	1,146,307	11/10/2020	01/15/2026
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP				2.B FE	6,700,000	105.1010	7,041,780	6,700,000	6,700,000					4.500	4.500	JAJO	59,463	324,113	09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP				2.B FE	9,500,000	109.1980	10,373,820	9,500,000	9,500,000					4.750	4.750	JAJO	88,997	485,094	09/16/2020	10/20/2028
24906P-AA-7	DENTSPLY SIRONA INC			1	2.B FE	18,959,720	105.6260	20,069,016	19,000,000	18,965,302		3,527			3.250	3.275	JD	51,458	617,500	05/20/2020	06/01/2030
251526-BR-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		D		2.B FE	7,984,560	103.1140	8,249,112	8,000,000	7,996,159		3,188			3.950	3.993	FA	108,844	316,000	02/22/2018	02/27/2023
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)		D	1,5	2.B FE	3,000,000	99.3790	2,981,379	3,000,000	3,000,000					1.447	1.447	AO	10,853	21,705	03/30/2021	04/01/2025
251526-CJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)		D		1.G FE	7,000,000	99.1270	6,938,862	7,000,000	7,000,000					0.898	0.898	MN	5,762	31,430	05/25/2021	05/28/2024
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		D	1,5	2.B FE	10,000,000	100.7640	10,076,380	10,000,000	10,000,000					3.035	3.035	MN	27,821	151,750	05/25/2021	05/28/2032
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		D		1.G FE	3,397,967	99.5070	3,383,252	3,400,000	3,397,978		12			1.686	1.701	MS	16,242	25,290	12/22/2021	03/19/2026
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	1	2.B FE	13,578,006	107.1300	14,564,364	13,595,000	13,585,660		1,657			3.600	3.615	JJ	220,239	489,420	01/09/2017	01/19/2027
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	LS	D	1	2.B FE	404,494	107.1300	433,878	405,000	404,722		49			3.600	3.615	JJ	6,561	14,580	01/09/2017	01/19/2027
25179M-AU-7	DEVON ENERGY CORP	LS		1	2.C FE	3,026,591	120.8720	3,481,116	2,880,000	3,018,141		(3,311)			5.000	4.658	JD	6,400	144,000	05/03/2019	06/15/2045
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.C FE	6,371,850	125.4320	6,271,605	5,000,000	6,369,357		(2,493)			5.600	3.600	JJ	129,111		12/09/2021	07/15/2041
25179M-BC-6	DEVON ENERGY CORPORATION			1	2.A FE	873,858	108.1930	946,688	875,000	873,859		1			5.250	5.302	MS	13,526		12/30/2021	09/15/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S	LS		1	5.B FE	6,625,000	50.0000	6,625,000	13,250,000	6,625,000	1,549,639	110,881	5,803,444		5.375	6.969	FA	269,049	712,187	01/07/2021	08/15/2026
25278X-AP-4	DIAMONDBACK ENERGY INC			1	2.C FE	6,300,000	109.5440	6,901,253	6,300,000	6,300,000					4.750	4.750	MN	25,769	299,250	05/18/2020	05/31/2025
25278X-AR-0	DIAMONDBACK ENERGY INC			1	2.C FE	3,315,020	103.0650	3,401,145	3,300,000	3,315,530		510			3.125	3.065	MS	27,786	39,063	12/22/2021	03/24/2031
253657-AA-8	DIEBOLD NIXDORF INC			1	4.C FE	7,851,870	107.6740	8,075,550	7,500,000	7,744,169		(86,369)			9.375	7.903	JJ	324,219	693,359	09/23/2020	07/15/2025
25461L-AA-0	DIRECTV FINANCING LLC			1	3.B FE	46,514,213	102.3710	46,343,352	45,270,000	46,183,492	(278,588)	(52,132)			5.875	5.225	FA	1,100,784		12/21/2021	08/15/2027
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	17,615,055	111.4500	17,274,719	15,500,000	16,997,540		(334,991)			4.900	2.461	MS	232,069	759,500	02/26/2020	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	9,964,300	108.6790	10,867,930	10,000,000	9,977,093		3,186			3.950	3.992	MS	110,819	395,000	09/07/2017	03/20/2028
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	3,144,645	110.5550	3,482,470	3,150,000	3,145,842		473			4.125	4.146	MN	16,603	129,938	05/16/2019	05/15/2029
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	143,000	106.9070	152,876	143,000	143,000					3.625	3.625	MN	662	5,184	05/07/2020	05/15/2030
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC	LS		1	2.C FE	5,857,000	106.9070	6,261,520	5,857,000	5,857,000					3.625	3.625	MN	27,129	212,316	05/07/2020	05/15/2030
25470X-AJ-4	DISH DBS CORP			1	4.C FE	8,288,000	101.6250	8,600,524	8,463,000	8,431,544		55,422			5.875	6.589	JJ	229,265	497,201	04/17/2019	07/15/2022
25470X-AL-9	DISH DBS CORP			1	4.C FE	539,600	102.5000	543,250	530,000	530,130		(165)			5.000	4.975	MS	7,803	26,500	05/22/2019	03/15/2023
25470X-AW-5	DISH DBS CORP			1	4.C FE	1,501,599	102.7260	1,546,026	1,505,000	1,501,670		923			5.875	5.955	MN	11,298	88,419	05/22/2019	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4.C FE	877,110	105.5000	822,900	780,000	822,900	(35,316)	(15,392)			7.750	5.170	JJ	30,225	60,450	11/12/2020	07/01/2026
25470X-AY-1	DISH DBS CORP	LS		1	4.C FE	4,484,094	105.5000	4,241,100	4,020,000	4,241,100	(153,739)	(72,798)			7.750	5.360	JJ	155,775	311,550	11/12/2020	07/01/2026
25470X-BB-0	DISH DBS CORP	LS		1	4.C FE	1,566,000	101.2500	1,585,575	1,566,000	1,566,000					7.375	7.375	JJ	57,746	115,493	10/05/2020	07/01/2028
25470X-BD-6	DISH DBS CORP			1	4.C FE	13,524,375	91.0000	12,330,500	13,550,000	12,327,442	(1,197,000)	67			5.125	5.155	JD	57,870	354,066	12/22/2021	06/01/2029
25470X-BD-6	DISH DBS CORP	LS		1	4.C FE	3,448,750	91.0000	3,185,000	3,500,000	3,178,884	(270,000)	134			5.125	5.357	JD	14,948	79,865	12/22/2021	06/01/2029
25470X-BE-4	DISH DBS CORP			1	4.A FE	6,521,723	101.5790	6,623,934	6,521,000	6,521,791		68			5.250	5.245	JD	33,284		12/22/2021	12/01/2026
25470X-BE-4	DISH DBS CORP	LS		1	4.A FE	602,490	101.5790	613,534	604,000	602,516		26			5.250	5.307	JD	3,083		11/10/2021	12/01/2026
25470X-BF-1	DISH DBS CORP			1	4.A FE	3,625,000	101.0000	3,661,250	3,625,000	3,625,000					5.750	5.750	JD	20,265		11/10/2021	12/01/2028
23329P-AG-5	DNB BANK ASA		D	1,5	1.F FE	3,000,000	98.5790	2,957,376	3,000,000	3,000,000					1.535	1.535	MN	4,605	23,025	05/18/2021	05/25/2027
23329P-AG-5	DNB BANK ASA	LS	D	1,5	1.F FE	5,000,000	98.5790	4,928,960	5,000,000	5,000,000					1.535	1.535	MN	7,675	38,375	05/18/2021	05/25/2027
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC			1	2.A FE	7,245,288	102.9690	7,465,216	7,250,000	7,247,213		925			2.500	2.514	MN	23,160	181,250	11/18/2019	11/15/2024
25746U-DB-2	DOMINION ENERGY INC			5	2.B FE	7,001,750	103.5100	7,245,679	7,000,000	7,000,928		(335)			3.071	3.066	FA	81,211	214,970	06/24/2019	08/15/2024
25746U-CE-7	DOMINION RESOURCES INC			1	2.B FE	7,953,024	107.8520	8,034,967	7,450,000	7,784,897		(83,914)			3.900	2.633	AO	72,638	290,550	12/18/2019	10/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25746U-CK-3	DOMINION RESOURCES INC/VA			1	2.B FE	827,063	104.2380	823,478	790,000	826,872		(191)			2.850	1.793	FA	8,506		12/22/2021	08/15/2026
260543-CN-1	DOW CHEMICAL COMPANY (THE)			1	2.B FE	662,413	109.6610	727,054	663,000	662,600		91			4.550	(31.689)	MN	2,598	30,167	11/26/2019	11/30/2025
260543-CX-9	DOW CHEMICAL COMPANY (THE)			1	2.B FE	6,297,528	107.7300	6,786,971	6,300,000	6,298,267		360			3.625	(32.569)	MN	29,181	228,375	11/26/2019	05/15/2026
26078J-AB-6	DOWDUPONT INC			1	2.A FE	1,654,860	105.7470	1,586,207	1,500,000	1,601,231		(53,629)			4.205	0.575	MN	8,060	63,075	01/01/2021	11/15/2023
26078J-AC-4	DOWDUPONT INC			1	2.A FE	7,662,620	110.4950	8,397,643	7,600,000	7,662,231		(390)			4.493	4.253	MN	43,632	314,510	12/22/2021	11/15/2025
233293-AQ-2	DPL INC			1	3.A FE	5,663,099	106.2500	6,025,438	5,671,000	5,664,360		759			4.350	4.369	AO	52,079	246,689	04/24/2020	04/15/2029
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC			1	2.B FE	18,128,292	103.1600	20,352,357	19,729,000	18,766,167		182,498			2.550	3.683	MS	148,132	503,090	11/15/2018	09/15/2026
233331-AW-7	DTE ENERGY COMPANY			5	2.B FE	8,397,228	102.9230	8,645,566	8,400,000	8,398,471		530			2.529	2.536	AO	53,109	212,436	08/08/2019	10/01/2024
233331-AY-3	DTE ENERGY COMPANY			1	2.B FE	9,240,473	104.2330	9,641,580	9,250,000	9,245,133		944			2.850	2.862	AO	65,906	263,625	09/29/2016	10/01/2026
233331-BC-0	DTE ENERGY COMPANY			1	2.B FE	6,507,358	105.5340	6,892,439	6,531,000	6,512,640		2,126			3.400	3.443	JD	9,869	222,054	06/10/2019	06/15/2029
233331-BG-1	DTE ENERGY COMPANY			1	2.B FE	8,989,110	97.9760	8,817,867	9,000,000	8,992,222		2,223			1.050	1.076	JD	7,875	94,500	08/03/2020	06/01/2025
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1	1.F FE	740,914	105.4580	738,203	700,000	740,715		(199)			2.950	1.711	JD	1,721		12/22/2021	12/01/2026
26441C-AX-3	DUKE ENERGY CORP			1	2.B FE	4,985,950	105.1820	5,259,120	5,000,000	4,991,570		1,349			3.150	3.183	FA	59,500	157,500	08/07/2017	08/15/2027
26441C-BE-4	DUKE ENERGY CORP			1	2.B FE	9,186,016	106.0200	9,753,840	9,200,000	9,189,158		1,257			3.400	3.418	JD	13,902	312,800	06/04/2019	06/15/2029
26441C-BJ-3	DUKE ENERGY CORP			1	2.B FE	7,996,080	97.1740	7,773,952	8,000,000	7,997,084		770			0.900	0.910	MS	21,200	72,800	09/09/2020	09/15/2025
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	7,417,930	110.1860	6,963,736	6,320,000	7,278,697		(139,234)			3.800	1.367	JJ	110,740	240,160	01/01/2021	07/15/2028
26442E-AF-7	DUKE ENERGY OHIO INC			1	1.F FE	999,560	108.1060	1,081,056	1,000,000	999,674		40			3.650	3.655	FA	15,208	36,500	01/03/2019	02/01/2029
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC			1	2.C FE	14,500,000	97.7530	14,174,229	14,500,000	14,500,000					2.532	2.532	AO	91,785	377,338	09/17/2020	10/01/2030
23355L-AL-0	DXC TECHNOLOGY CO			1	2.B FE	15,772,539	98.8150	15,612,707	15,800,000	15,773,494		955			1.800	1.837	MS	88,480		12/22/2021	09/15/2026
23355L-AM-8	DXC TECHNOLOGY CO			1	2.B FE	16,908,390	97.7540	16,618,095	17,000,000	16,909,137		747			2.375	2.462	MS	125,611		12/21/2021	09/15/2028
26969P-AB-4	EAGLE MATERIALS INC			1	2.B FE	8,964,668	98.6850	8,929,979	9,049,000	8,967,042		2,374			2.500	2.608	JJ	113,113		12/22/2021	07/01/2031
276480-AG-5	EASTERN GAS TRANSMISSION AND STORA			1	1.G FE	14,948,231	103.1920	15,478,755	15,000,000	14,936,774		3,543			3.000	3.047	MN	57,500	225,000	06/30/2021	11/15/2029
277432-AR-1	EASTMAN CHEMICAL CO			1	2.C FE	17,292,153	106.7890	18,557,845	17,378,000	17,347,636		8,739			3.800	3.858	MS	194,441	660,364	11/10/2014	03/15/2025
277432-AW-0	EASTMAN CHEMICAL COMPANY			1	2.C FE	3,328,651	113.6690	3,816,998	3,358,000	3,336,440		2,592			4.500	4.609	JD	12,593	151,110	10/30/2018	12/01/2028
277432-AW-0	EASTMAN CHEMICAL COMPANY	LS		1	2.C FE	2,123,279	113.6690	2,434,786	2,142,000	2,128,247		1,654			4.500	4.609	JD	8,033	96,390	10/30/2018	12/01/2028
278062-AG-9	EATON CORPORATION			1	2.A FE	18,500,000	106.3880	19,681,706	18,500,000	18,500,000					3.103	3.103	MS	169,027	574,055	09/06/2017	09/15/2027
281020-AL-1	EDISON INTERNATIONAL			1	2.C FE	8,571,792	100.9600	8,682,560	8,600,000	8,595,861		5,752			2.400	2.469	MS	60,773	206,400	08/17/2017	09/15/2022
281020-AP-2	EDISON INTERNATIONAL			1	2.C FE	3,997,640	101.5610	4,062,448	4,000,000	3,999,289		792			3.125	3.146	MN	15,972	125,000	11/14/2019	11/15/2022
281020-AQ-0	EDISON INTERNATIONAL			1	2.C FE	7,989,120	104.5930	8,367,464	8,000,000	7,993,504		2,111			3.550	3.580	MN	36,289	284,000	11/14/2019	11/15/2024
26835P-AF-7	EDP FINANCE BV		D	1	2.B FE	14,239,940	104.9350	15,005,634	14,300,000	14,276,560		8,652			3.625	3.693	JJ	239,028	518,447	06/21/2017	07/15/2024
26835P-AH-3	EDP FINANCE BV		D		2.B FE	9,496,200	97.2740	9,240,992	9,500,000	9,496,824		493			1.710	1.716	JJ	70,846	135,375	09/17/2020	01/24/2028
28228P-AA-9	EG GLOBAL FINANCE PLC		D	1	4.C FE	4,566,500	101.2500	4,455,000	4,400,000	4,455,000	(14,746)	(62,254)			6.750	5.174	MN	37,950	297,000	11/12/2020	02/07/2025
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATIN			1	2.B FE	4,609,416	106.0850	4,416,331	4,163,000	4,477,065		(132,351)			4.300	1.020	MN	29,835	179,009	01/01/2021	05/01/2024
28414H-AE-3	ELANCO ANIMAL HEALTH INC			1	3.C FE	16,840,000	106.4020	17,918,013	16,840,000	16,840,000					5.272	4.272	FA	303,333	887,805	07/08/2019	08/28/2023
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1	3.C FE	13,418,625	116.0000	13,456,000	11,600,000	13,233,426		(93,529)			5.900	3.192	FA	233,837	566,400	12/22/2021	08/28/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC	LS		1	3.C FE	584,750	116.0000	580,000	500,000	575,368		(6,833)			5.900	3.212	FA	10,079	29,500	09/21/2020	08/28/2028
28415L-AA-1	ELASTIC NV			1	4.A FE	3,950,000	98.9380	3,908,051	3,950,000	3,908,051	(41,949)				4.125	4.125	JJ	79,206		06/30/2021	07/15/2029
28470R-AH-5	ELDORADO RESORTS INC			1	4.B FE	35,746,463	104.9630	36,201,566	34,490,000	35,338,476		(329,716)			6.250	5.136	JJ	1,077,813	2,125,686	11/10/2020	07/01/2025
28470R-AK-8	ELDORADO RESORTS INC	LS		1	5.A FE	2,725,000	110.7440	3,017,774	2,725,000	2,725,000					8.125	8.125	JJ	110,703	218,331	06/19/2020	07/01/2027
268317-AS-3	ELECTRICITE DE FRANCE SA		D	1	1.G FE	10,484,707	106.6900	10,092,855	9,460,000	10,162,829		(178,849)			3.625	1.593	AO	74,300	342,925	03/05/2020	10/13/2025
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP		A	1	2.A FE	2,996,490	100.0800	3,002,400	3,000,000	2,997,336		846			1.600	1.640	AO	11,333	24,000	03/31/2021	04/06/2024
532457-BP-2	ELI LILLY AND COMPANY			1	1.F FE	1,118,600	106.6620	1,070,885	1,004,000	1,101,203		(17,397)			3.100	1.232	MN	3,977	31,124	01/01/2021	05/15/2027
532457-BV-9	ELI LILLY AND COMPANY			1	1.F FE	432,114	110.2300	433,424	393,200	431,989		(126)			3.375	1.903	MS	3,907		12/22/2021	03/15/2029
29103D-AJ-5	EMERA US FINANCE LP		C	1	2.C FE	4,259,600	106.3600	4,254,408	4,000,000	4,186,449		(39,152)			3.550	2.440	JD	6,311	142,000	02/07/2020	06/15/2026
29103D-AS-5	EMERA US FINANCE LP		C		2.C FE	3,000,000	98.1370	2,944,119	3,000,000	3,000,000					0.833	0.833	JD	1,111	13,259	12/02/2021	06/15/2024
29248H-AA-1	EMPOWER FINANCE 2020 LP		C	1	1.F FE	6,000,000	96.9660	5,817,966	6,000,000	6,000,000					1.357	1.357	MS	23,521	81,420	09/14/2020	09/17/2027
29250N-AL-9	ENBRIDGE INC		A	1	2.A FE	5,911,682	109.9070	6,539,484	5,950,000	5,929,126		3,734			4.250	4.330	JD	21,073	252,875	11/21/2016	12/01/2026
29250N-AY-1	ENBRIDGE INC		A	1	2.A FE	22,458,150	102.7630	23,121,630	22,500,000	22,474,726		7,903			2.500	2.539	JJ	259,375	562,500	11/13/2019	01/15/2025
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	2,926,745	104.7200	3,067,249	2,929,000	2,927,168		202			3.125	3.134	MN	11,696	91,531	11/13/2019	11/15/2029
29250N-AZ-8	ENBRIDGE INC	LS	A	1	2.A FE	2,069,405	104.7200	2,168,751	2,071,000	2,069,705		143			3.125	3.134	MN	8,270	64,719	11/13/2019	11/15/2029
29250N-BH-7	ENBRIDGE INC		A	1	2.A FE	7,499,625	98.5660	7,392,428	7,500,000	7,499,642		17			1.600	1.601	AO	29,000		09/29/2021	10/04/2026
29261A-AA-8	ENCOMPASS HEALTH CORP			1	4.A FE	20,096,807	102.8750	20,150,126	19,587,000	20,052,871		(39,991)			4.500	3.676	FA	367,256	158,265	12/22/2021	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1	4.A FE	6,956,875	103.0000	6,952,500	6,750,000	6,845,111	(74,314)	(27,077)			4.750	4.231	FA	133,594	320,625	07/29/2020	02/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29261A-AB-6	ENCOMPASS HEALTH CORP	LS		1	4.A FE	492,500	103.0000	515,000	500,000	493,522		638			4.750	4.946	FA	9,896	23,750	05/12/2020	02/01/2030
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	19,902,000	97.3820	19,476,380	20,000,000	19,910,899		8,899			1.375	1.477	JJ	129,097		07/07/2021	07/12/2026
29278N-AG-8	ENERGY TRANSFER OPERATING LP			1	2.C FE	2,101,556	114.5400	2,412,212	2,106,000	2,102,607		373			5.250	5.277	AO	23,342	110,565	01/08/2019	04/15/2029
29278N-AL-7	ENERGY TRANSFER OPERATING LP			1	2.C FE	10,501,700	102.7590	10,275,920	10,000,000	10,261,821		(160,959)			4.250	2.037	MS	125,139	318,750	05/07/2021	03/15/2023
29278N-AP-8	ENERGY TRANSFER OPERATING LP			1	2.C FE	11,990,880	103.3030	12,396,408	12,000,000	11,994,051		1,656			2.900	2.916	MN	44,467	348,000	01/07/2020	05/15/2025
29278N-AQ-6	ENERGY TRANSFER OPERATING LP			1	2.C FE	1,300,585	105.9660	1,269,468	1,198,000	1,296,767		(3,818)			3.750	2.646	MN	5,740	22,463	08/18/2021	05/15/2030
29278N-AQ-6	ENERGY TRANSFER OPERATING LP	LS		1	2.C FE	3,041,935	105.9660	2,969,156	2,802,000	3,033,006		(8,929)			3.750	2.646	MN	13,426	52,538	08/18/2021	05/15/2030
29278N-AR-4	ENERGY TRANSFER OPERATING LP			1	2.C FE	5,842,700	115.0700	5,753,490	5,000,000	5,841,868		(832)			5.000	3.993	MN	31,944		12/09/2021	05/15/2050
29273R-BD-0	ENERGY TRANSFER PARTNERS LP			1	2.C FE	1,058,596	105.9500	1,059,503	1,000,000	1,058,158		(438)			4.050	2.162	MS	11,925		12/22/2021	03/15/2025
29273R-BG-3	ENERGY TRANSFER PARTNERS LP			1	2.C FE	1,529,904	109.3860	1,513,901	1,384,000	1,517,780		(12,124)			4.750	2.233	JJ	30,313	22,040	12/22/2021	01/15/2026
29336T-AA-8	ENLINK MIDSTREAM LLC			1	3.A FE	1,935,000	102.2500	2,045,000	2,000,000	1,941,536		6,135			5.375	5.867	JD	8,958	107,500	12/03/2020	06/01/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1	3.A FE	2,790,000	103.6450	3,109,350	3,000,000	2,859,268		36,358			4.150	5.680	JD	10,375	124,500	01/15/2020	06/01/2025
29357K-AD-5	ENOVA INTERNATIONAL INC			1	4.C FE	3,570,000	101.9260	3,567,410	3,500,000	3,563,690		(6,310)			8.500	7.731	MS	99,167		09/13/2021	09/01/2024
29362U-AC-8	ENTEGRIS INC			1	3.B FE	12,053,632	102.7500	12,245,745	11,918,000	12,016,210	(25,861)	(12,050)			4.375	3.994	AO	110,076	383,600	12/22/2021	04/15/2028
29362U-AD-6	ENTEGRIS INC			1	3.B FE	2,500,000	100.2500	2,506,250	2,500,000	2,500,000					3.625	3.625	MN	15,104	45,564	04/16/2021	05/01/2029
29364D-AV-2	ENTERGY ARKANSAS INC			1	1.F FE	9,852,570	110.9210	9,982,926	9,000,000	9,682,600		(96,184)			4.000	2.704	JD	30,000	360,000	03/13/2020	06/01/2028
29364G-AJ-2	ENTERGY CORPORATION			1	2.B FE	2,912,057	104.2770	2,893,698	2,775,000	2,878,030		(20,798)			2.950	2.110	MS	27,288	81,863	05/06/2020	09/01/2026
29364G-AM-5	ENTERGY CORPORATION			1	2.B FE	9,860,994	96.8530	9,588,477	9,900,000	9,871,208		7,593			0.900	0.980	MS	26,235	93,803	08/24/2020	09/15/2025
29364G-AM-5	ENTERGY CORPORATION	LS		1	2.B FE	99,606	96.8530	96,853	100,000	99,709		77			0.900	0.980	MS	265	948	08/24/2020	09/15/2025
29364G-AN-3	ENTERGY CORPORATION			1	2.B FE	6,157,629	97.9830	6,074,965	6,200,000	6,159,563		1,934			1.900	2.008	JD	5,236	73,889	12/22/2021	06/15/2028
29364W-AR-9	ENTERGY LOUISIANA LLC			1	1.F FE	695,024	101.5980	673,597	663,000	678,372		(16,651)			3.300	0.757	JD	1,823	21,879	01/01/2021	12/01/2022
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1	1.F FE	7,027,893	104.3000	6,938,029	6,652,000	6,949,674		(42,908)			2.850	2.101	JD	15,799	189,582	02/28/2020	06/01/2028
29364N-AT-5	ENTERGY MISSISSIPPI LLC	LS		1	1.F FE	3,057,767	104.3000	3,028,869	2,904,000	3,025,677		(17,506)			2.850	2.147	JD	6,897	82,764	02/21/2020	06/01/2028
29365T-AG-9	ENTERGY TEXAS INC			1	2.A FE	9,068,562	109.5100	8,776,107	8,014,000	8,869,077		(106,868)			4.000	2.388	MS	81,030	320,560	02/10/2020	03/30/2029
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,816,193	109.0140	3,612,727	3,314,000	3,736,985		(79,208)			3.950	1.362	FA	49,452	130,903	01/01/2021	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	8,119,905	112.2570	7,806,345	6,954,000	7,938,337		(134,771)			4.150	1.914	AO	60,123	288,591	01/01/2021	10/16/2028
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,337,065	106.1900	4,393,089	4,137,000	4,301,613		(19,455)			3.125	2.544	JJ	54,226	129,281	02/26/2020	07/31/2029
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC	LS		1	2.A FE	1,953,095	106.1900	1,978,323	1,863,000	1,937,130		(8,761)			3.125	2.544	JJ	24,420	58,219	02/26/2020	07/31/2029
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	345,420	101.6970	336,618	331,000	338,906		(6,514)			2.625	0.633	MS	2,558	8,689	01/01/2021	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	613,224	104.9460	584,546	557,000	600,151		(13,073)			3.150	0.733	AO	4,386	17,546	01/01/2021	04/01/2025
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1	3.C FE	2,350,000	108.7500	2,555,625	2,350,000	2,350,000					6.000	6.000	JJ	70,500	146,092	06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP				3.C FE	687,500	112.0000	700,000	625,000	686,363		(1,137)			6.500	4.467	JJ	20,313		11/17/2021	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP			1	3.C FE	14,670,000	104.0000	15,080,000	14,500,000	14,666,761		(3,239)			4.500	4.295	JJ	300,875	163,625	12/22/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP			1	3.C FE	11,013,483	105.7500	11,757,285	11,118,000	11,020,224		6,741			4.750	4.870	JJ	243,515	274,321	02/26/2021	01/15/2031
26885B-AL-4	EQM MIDSTREAM PARTNERS LP	LS		1	3.C FE	4,994,291	105.7500	5,210,303	4,927,000	4,990,902		(3,389)			4.750	4.568	JJ	107,915	96,893	11/01/2021	01/15/2031
26884L-AM-1	EQT CORP			1	3.A FE	1,750,000	102.6530	1,796,428	1,750,000	1,750,000					3.125	3.125	MN	6,988	27,040	05/10/2021	05/15/2026
26885B-AE-0	EQT MIDSTREAM PARTNERS LP			1	3.C FE	1,183,580	121.5010	1,215,005	1,000,000	1,183,047		(533)			6.500	5.208	JJ	29,972		11/01/2021	07/15/2048
294429-AQ-8	EQUIFAX INC			1	2.B FE	11,973,480	103.3690	12,404,304	12,000,000	11,984,208		5,142			2.600	2.647	JD	26,000	312,000	11/15/2019	12/01/2024
294429-AR-6	EQUIFAX INC			1	2.B FE	7,991,040	103.4840	8,278,696	8,000,000	7,993,572		1,523			2.600	2.622	JD	9,244	208,000	04/22/2020	12/15/2025
29444U-BC-9	EQUINIX INC			1	2.B FE	27,660,844	103.0370	28,285,662	27,452,000	27,580,580		(42,689)			2.625	2.455	MN	86,073	720,615	02/20/2020	11/18/2024
29444U-BD-7	EQUINIX INC			1	2.B FE	33,565,342	103.5960	34,503,684	33,306,000	33,498,358		(36,584)			2.900	2.772	MN	115,368	965,874	02/18/2020	11/18/2026
29444U-BF-2	EQUINIX INC			1	2.B FE	19,954,000	98.2140	19,642,740	20,000,000	19,967,537		8,907			1.250	1.297	JJ	115,278	265,972	06/08/2020	07/15/2025
29444U-BG-0	EQUINIX INC			1	2.B FE	14,216,227	98.3740	14,020,191	14,252,000	14,223,564		4,834			1.800	1.838	JJ	118,292	272,926	06/08/2020	07/15/2027
29444U-BG-0	EQUINIX INC	LS		1	2.B FE	247,378	98.3740	243,966	248,000	247,505		84			1.800	1.838	JJ	2,058	4,749	06/08/2020	07/15/2027
29444U-BH-8	EQUINIX INC			1	2.B FE	9,971,100	97.2090	9,720,920	10,000,000	9,975,084		2,627			2.150	2.182	JJ	99,139	228,736	06/08/2020	07/15/2030
29444U-BK-1	EQUINIX INC			1	2.B FE	7,366,552	97.0000	7,152,773	7,374,000	7,368,377		1,481			1.000	1.021	MS	21,712	69,234	09/23/2020	09/15/2025
29444U-BK-1	EQUINIX INC	LS		1	2.B FE	4,121,833	97.0000	4,002,216	4,126,000	4,122,854		829			1.000	1.021	MS	12,149	38,739	09/23/2020	09/15/2025
29444U-BL-9	EQUINIX INC			1	2.B FE	9,538,312	96.1850	9,182,801	9,547,000	9,539,684		1,114			1.550	1.563	MS	43,571	138,935	09/23/2020	03/15/2028
29444U-BL-9	EQUINIX INC	LS		1	2.B FE	152,861	96.1850	147,163	153,000	152,883		18			1.550	1.563	MS	698	2,227	09/23/2020	03/15/2028
29444U-BQ-8	EQUINIX INC			1	2.B FE	6,166,734	98.0150	6,076,955	6,200,000	6,167,745		1,011			1.450	1.573	MN	11,487	35,847	12/22/2021	05/15/2026
29444U-BR-6	EQUINIX INC			1	2.B FE	2,983,860	98.1480	2,944,437	3,000,000	2,985,204		1,344			2.000	2.083	MN	7,667	29,667	05/03/2021	05/15/2028
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FU				1.E FE	7,978,447	96.9120	7,750,037	7,997,000	7,981,863		2,552			1.400	1.435	FA	38,563	111,638	08/25/2020	08/27/2027
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FU	LS			1.E FE	1,998,353	96.9120	1,941,143	2,003,000	1,999,209		639			1.400	1.435	FA	9,659	27,962	08/25/2020	08/27/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29449W-AF-4	EQUITABLE FINANCIAL LIFE GLOBAL FU				1.F FE	6,981,240	98.3350	6,883,478	7,000,000	6,983,301		2,061			1.800	1.841	MS	39,550	63,000	03/03/2021	03/08/2028
26884T-AL-6	ERAC USA FINANCE LLC			1	2.A FE	626,001	105.8640	596,014	563,000	609,940		(16,061)			3.850	0.903	MN	2,770	21,676	01/01/2021	11/15/2024
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP			1	1.G FE	1,368,630	105.8810	1,334,094	1,260,000	1,351,608		(17,022)			3.375	1.196	JD	3,544	24,165	12/22/2021	06/01/2025
26884A-BF-9	ERP OPERATING LP			1	1.G FE	2,620,482	105.1890	2,512,953	2,389,000	2,584,974		(35,508)			2.850	1.101	MN	11,348	56,687	12/22/2021	11/01/2026
29977L-AA-9	EVERARC ESCROW SARL			1	4.B FE	8,857,000	100.0740	8,881,568	8,875,000	8,857,299		299			5.000	5.031	AO	85,052		11/01/2021	10/30/2029
30034W-AB-2	EVERGY INC			1	2.B FE	2,994,810	102.3570	3,070,698	3,000,000	2,995,878		471			2.900	2.920	MS	25,617	87,000	09/05/2019	09/15/2029
30040W-AB-4	EVERSOURCE ENERGY			1	2.A FE	3,987,840	104.9440	4,197,760	4,000,000	3,994,393		1,221			3.350	3.386	MS	39,456	134,000	03/07/2016	03/15/2026
30040W-AK-4	EVERSOURCE ENERGY			1	2.A FE	2,699,244	93.4970	2,524,406	2,700,000	2,699,341		71			1.650	1.653	FA	16,830	77,857	08/11/2020	08/15/2030
30161N-AU-5	EXELON CORP			1	2.B FE	3,997,600	106.5220	4,260,896	4,000,000	3,998,873		240			3.400	3.407	AO	28,711	136,000	04/04/2016	04/15/2026
30161N-AN-1	EXELON CORPORATION			1	2.B FE	4,990,606	106.8350	5,341,760	5,000,000	4,996,021		1,054			3.950	3.975	JD	8,778	197,500	05/20/2016	06/15/2025
30161M-AS-2	EXELON GENERATION COMPANY LLC			1	2.B FE	9,981,400	104.7720	10,477,220	10,000,000	9,987,072		3,520			3.250	3.290	JD	27,083	325,000	05/12/2020	06/01/2025
30212P-AS-4	EXPEDIA GROUP INC			1	2.C FE	2,964,000	112.8160	3,343,878	2,964,000	2,964,000					6.250	6.250	MN	30,875	185,250	04/23/2020	05/01/2025
30212P-BJ-3	EXPEDIA GROUP INC			1	2.C FE	8,994,805	103.8980	9,350,793	9,000,000	8,995,885		1,079			3.600	3.624	JD	14,400	162,000	06/18/2021	12/15/2023
30212P-AR-6	EXPEDIA INC			1	2.C FE	7,940,644	102.0500	8,164,008	8,000,000	7,949,815		5,297			3.250	3.339	FA	98,222	260,000	03/30/2020	02/15/2030
30217A-AB-9	EXPERIAN FINANCE PLC		D	1	2.A FE	7,993,520	111.0180	8,881,448	8,000,000	7,995,137		577			4.250	4.260	FA	141,667	340,000	01/24/2019	02/01/2029
30231G-AJ-1	EXXON MOBIL CORP			1	1.D FE	728,970	100.0060	713,039	713,000	715,447		(13,523)			2.397	0.492	MS	5,460	17,091	01/01/2021	03/06/2022
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS		A		1.E FE	2,223,430	101.2440	2,221,298	2,194,000	2,223,202		(229)			2.050	1.609	FA	17,616		12/22/2021	02/10/2025
31428X-BV-7	FEDEX CORP			1	2.B FE	8,690,766	105.6550	8,980,633	8,500,000	8,693,665		815			3.100	2.760	FA	106,864	155,000	12/21/2021	08/05/2029
314890-AA-2	FERGUSON FINANCE PLC			1	2.B FE	15,445,750	112.6280	17,457,356	15,500,000	15,460,476		4,849			4.500	4.544	AO	129,813	697,500	10/17/2018	10/24/2028
314890-AB-0	FERGUSON FINANCE PLC			1	2.B FE	3,359,880	105.1090	3,547,429	3,375,000	3,361,954		1,324			3.250	3.303	JD	8,836	109,688	05/28/2020	06/02/2030
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	16,459,740	105.5700	17,418,968	16,500,000	16,465,126		3,500			3.400	3.429	JD	24,933	561,000	06/09/2020	06/15/2030
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	7,545,621	97.4070	7,402,962	7,600,000	7,547,341		1,720			1.150	1.320	MS	29,133	34,308	12/22/2021	03/01/2026
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV			1	2.B FE	11,709,921	96.8200	11,424,795	11,800,000	11,717,163		7,242			1.650	1.770	MS	64,900	90,246	12/22/2021	03/01/2028
31677Q-BR-9	FIFTH THIRD BANK			1	1.G FE	1,579,247	102.2850	1,577,239	1,542,000	1,579,073		(174)			2.250	1.754	FA	14,456	56,250	12/22/2021	02/01/2027
335934-AP-0	FIRST QUANTUM MINERALS LTD		A	1	4.B FE	1,974,938	101.2500	2,075,625	2,050,000	2,014,903		14,425			6.500	7.369	MS	44,417	133,250	04/02/2019	03/01/2024
335934-AR-6	FIRST QUANTUM MINERALS LTD		A	1	4.B FE	1,908,019	103.8750	1,885,331	1,815,000	1,882,393		(25,626)			6.875	5.006	MS	41,594	124,781	02/17/2021	03/01/2026
335934-AR-6	FIRST QUANTUM MINERALS LTD	LS	A	1	4.B FE	720,106	103.8750	711,544	685,000	710,435		(9,672)			6.875	5.006	MS	15,698	47,094	02/17/2021	03/01/2026
335934-AT-2	FIRST QUANTUM MINERALS LTD		A	1	4.B FE	8,022,955	107.6250	8,544,349	7,939,000	8,021,611		(1,344)			6.875	6.514	AO	115,226	484,324	12/08/2021	10/15/2027
335934-AT-2	FIRST QUANTUM MINERALS LTD	LS	A	1	4.B FE	1,712,045	107.6250	1,776,889	1,651,000	1,711,068		(977)			6.875	5.645	AO	23,962	57,782	12/08/2021	10/15/2027
31944T-AA-8	FIRSTCASH INC			1	3.B FE	2,405,000	101.9180	2,451,128	2,405,000	2,405,000					5.625	5.625	JJ	6,764		12/09/2021	01/01/2030
33767D-AB-1	FIRSTCASH INC			1	3.B FE	5,441,500	99.9410	5,346,817	5,350,000	5,346,817	(73,262)	(17,443)			4.625	4.234	MS	82,479	250,874	10/05/2020	09/01/2028
337932-AK-3	FIRSTENERGY CORPORATION			1	3.A FE	12,224,888	98.9750	12,124,438	12,250,000	12,124,438	(81,407)	4,872			2.050	2.093	MS	83,708	251,125	02/18/2020	03/01/2025
337932-AN-7	FIRSTENERGY CORPORATION			1	3.A FE	3,994,000	96.5010	3,860,040	4,000,000	3,860,040	(50,471)	1,041			1.600	1.628	JJ	29,511	70,578	06/03/2020	01/15/2026
337932-AP-2	FIRSTENERGY CORPORATION			1	3.A FE	2,863,698	96.2690	2,760,995	2,868,000	2,760,995	(13,613)	383			2.250	2.267	MS	21,510	79,408	06/03/2020	09/01/2030
337932-AP-2	FIRSTENERGY CORPORATION	LS		1	3.A FE	506,240	96.2690	488,084	507,000	488,084	(2,406)	68			2.250	2.267	MS	3,803	14,038	06/03/2020	09/01/2030
337738-AR-9	FISERV INC			1	2.B FE	9,980,500	112.1030	11,210,250	10,000,000	9,985,989		1,760			4.200	4.224	AO	105,000	420,000	09/20/2018	10/01/2028
337738-AT-5	FISERV INC			1	2.B FE	11,799,174	105.7320	12,476,411	11,800,000	11,799,450		112			3.200	3.201	JJ	188,800	377,600	06/10/2019	07/01/2026
337738-AU-2	FISERV INC			1	2.B FE	14,140,926	107.5440	15,056,160	14,000,000	14,144,723		1,229			3.500	3.339	JJ	245,000	411,250	12/21/2021	07/01/2029
337738-BB-3	FISERV INC			1	2.B FE	33,477,890	101.7390	34,082,666	33,500,000	33,482,706		2,969			2.250	2.260	JD	62,813	753,750	05/11/2020	06/01/2027
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	2,596,368	105.9910	2,536,365	2,393,000	2,550,290		(46,078)			4.419	0.871	MN	13,512	52,719	12/22/2021	11/15/2023
33936Y-AC-9	FLEX ACQUISITION COMPANY INC			1	5.B FE	2,617,736	103.8220	2,753,359	2,652,000	2,627,677		4,110			7.875	8.116	JJ	96,301	208,845	05/22/2019	07/15/2026
33936Y-AC-9	FLEX ACQUISITION COMPANY INC	LS		1	5.B FE	154,000	103.8220	159,886	154,000	154,000					7.875	7.875	JJ	5,592	12,128	06/26/2018	07/15/2026
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1	2.C FE	3,805,538	100.3800	3,814,432	3,800,000	3,805,529		(9)			3.363	3.344	JD	355	75,256	12/22/2021	06/30/2031
33938X-AA-3	FLEX LTD			1	2.C FE	13,455,404	113.4390	14,973,922	13,200,000	13,406,990		(23,578)			4.875	4.619	JD	28,600	643,500	10/31/2019	06/15/2029
33938X-AC-9	FLEX LTD			1	2.C FE	28,659,874	106.8010	29,762,207	27,867,000	28,469,889		(141,046)			3.750	3.168	FA	435,422	1,045,013	08/13/2020	02/01/2026
33938X-AC-9	FLEX LTD	LS		1	2.C FE	691,831	106.8010	676,050	633,000	677,611		(10,399)			3.750	1.946	FA	9,891	23,738	08/13/2020	02/01/2026
302445-AE-1	FLIR SYSTEMS INC			1	2.C FE	10,681,286	100.2170	10,517,795	10,495,000	10,674,934		(6,573)			2.500	2.278	FA	109,323	78,313	08/18/2021	08/01/2030
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY L			1	2.B FE	5,985,780	100.3020	6,018,120	6,000,000	5,987,709		1,278			2.550	2.577	JJ	76,500	155,975	06/10/2020	07/01/2030
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L			1	2.B FE	5,995,200	97.9020	5,874,114	6,000,000	5,995,310		110			2.300	2.309	AO	35,267		09/15/2021	10/01/2031
343498-AB-7	FLOWERS FOODS INC			1	2.B FE	9,554,382	107.2580	10,302,169	9,605,000	9,578,750		4,988			3.500	3.563	AO	84,044	336,175	09/23/2016	10/01/2026
343498-AB-7	FLOWERS FOODS INC	LS		1	2.B FE	392,918	107.2580	423,671	395,000	393,920		205			3.500	3.563	AO	3,456	13,825	09/23/2016	10/01/2026
343498-AC-5	FLOWERS FOODS INC	LS		1	2.B FE	2,985,420	98.4870	2,954,610	3,000,000	2,986,473		1,053			2.400	2.455	MS	21,200	37,200	03/02/2021	03/15/2031
34355J-AB-4	FLOWSERVE CORPORATION			1	2.C FE	10,962,160	97.3010	10,703,088	11,000,000	10,963,022		862			2.800	2.839	JJ	83,844		09/09/2021	01/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	11,212,823	106.0000	11,427,860	10,781,000	11,059,350	(8,479)	(63,680)			5.125	3.892	MN	70,601	450,026	12/22/2021	05/15/2024
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	22,374,659	106.5000	23,005,065	21,601,000	22,276,441		(68,758)			4.500	3.868	MS	286,213	668,295	11/03/2021	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT		D	1	3.A FE	13,426,000	105.0000	14,009,100	13,342,000	13,424,150		(1,850)			4.375	4.293	AO	145,928	254,116	09/29/2021	04/01/2031
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	1	3.A FE	3,258,000	105.0000	3,420,900	3,258,000	3,258,000					4.375	4.375	AO	35,634	73,644	03/18/2021	04/01/2031
345370-CQ-1	FORD MOTOR COMPANY				3.B FE	6,539,253	110.3750	6,878,570	6,232,000	6,540,651		452			4.750	4.374	JJ	136,498	11,923	11/26/2021	01/15/2043
345370-CQ-1	FORD MOTOR COMPANY	LS			3.B FE	999,810	110.3750	1,599,334	1,449,000	1,013,457		8,183			4.750	7.645	JJ	31,737	68,828	04/09/2020	01/15/2043
345370-DA-5	FORD MOTOR COMPANY			1	3.A FE	15,352,000	102.4000	15,720,448	15,352,000	15,352,000					3.250	3.250	FA	69,297		11/08/2021	02/12/2032
345370-DA-5	FORD MOTOR COMPANY	LS		1	3.A FE	6,148,000	102.4000	6,295,552	6,148,000	6,148,000					3.250	3.250	FA	27,751		11/08/2021	02/12/2032
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	6,387,500	107.5000	7,525,000	7,000,000	6,518,153		79,328			4.271	5.861	JJ	142,841	298,970	06/05/2020	01/09/2027
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	4,500,000	108.7500	4,893,750	4,500,000	4,500,000					5.125	5.125	JD	9,609	230,625	06/16/2020	06/16/2025
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	7,221,690	107.9380	7,852,490	7,275,000	7,230,132		6,880			4.125	4.249	FA	111,702	300,094	10/05/2020	08/17/2027
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	5,746,000	103.8920	5,969,634	5,746,000	5,746,000					3.375	3.375	MN	25,857	193,928	11/09/2020	11/13/2025
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC	LS		1	3.A FE	3,254,000	103.8920	3,380,646	3,254,000	3,254,000					3.375	3.375	MN	14,643	109,823	11/09/2020	11/13/2025
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	4,596,000	107.5800	4,739,975	4,406,000	4,579,801		(16,199)			4.000	3.478	MN	23,499	176,240	01/06/2021	11/13/2030
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC	LS		1	3.A FE	594,000	107.5800	639,025	594,000	594,000					4.000	4.000	MN	3,168	23,760	11/09/2020	11/13/2030
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	5,500,000	100.2500	5,513,750	5,500,000	5,500,000					2.900	2.900	FA	59,813	79,750	02/10/2021	02/16/2028
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	6,750,000	105.2690	7,105,624	6,750,000	6,750,000					3.625	3.625	JD	9,516	116,906	06/22/2021	06/17/2031
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	7,374,000	100.8750	7,438,523	7,374,000	7,374,000					2.700	2.700	FA	77,980		08/05/2021	08/10/2026
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC	LS		1	3.A FE	826,000	100.8750	833,228	826,000	826,000					2.700	2.700	FA	8,735		08/05/2021	08/10/2026
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	121,250	107.7500	134,688	125,000	122,197		615			4.389	5.012	JJ	2,636	5,486	06/05/2020	01/08/2026
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	4,398,750	103.7240	4,667,580	4,500,000	4,440,880		27,332			3.810	4.497	JJ	81,915	171,450	06/05/2020	01/09/2024
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	9,285,558	105.7310	9,838,270	9,305,000	9,311,335		13,102			3.815	3.786	MN	58,178	253,793	06/28/2021	11/02/2027
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	1,810,000	107.5000	2,150,000	2,000,000	1,866,696		33,288			4.687	6.898	JD	5,729	93,740	03/31/2020	06/09/2025
346232-AE-1	FORESTAR GROUP INC			1	4.A FE	12,694,744	102.6250	12,925,619	12,595,000	12,672,575		(16,465)			5.000	4.844	MS	209,917	629,750	11/10/2020	03/01/2028
34959E-AA-7	FORTINET INC			1	2.A FE	6,962,410	96.8640	6,780,445	7,000,000	6,968,417		6,007			1.000	1.110	MS	20,611	36,944	02/24/2021	03/15/2026
349553-AM-9	FORTIS INC		A	1	2.C FE	11,145,000	104.0960	11,601,488	11,145,000	11,145,000					3.055	3.055	AO	82,283	340,480	07/14/2017	10/04/2026
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS			1	3.C FE	1,128,615	101.9100	1,144,449	1,123,000	1,128,322		(293)			5.500	5.376	MN	10,294	34,142	09/22/2021	05/01/2028
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC			1	2.B FE	4,189,132	104.7640	4,190,552	4,000,000	4,186,162		(2,970)			4.000	1.259	MS	44,444		12/21/2021	09/21/2023
350392-AA-4	FOUNDATION BUILDING MATERIALS INC			1	5.A FE	12,892,500	98.2500	12,526,875	12,750,000	12,526,875	(343,438)	(22,187)			6.000	5.796	MS	255,000	427,125	02/12/2021	03/01/2029
35137L-AG-0	FOX CORP			1	2.B FE	5,600,000	105.6090	5,914,110	5,600,000	5,600,000					4.030	4.030	JJ	97,795	225,680	04/06/2020	01/25/2024
35137L-AM-7	FOX CORP			1	2.B FE	13,311,375	104.9680	13,593,408	12,950,000	13,193,890		(71,828)			3.050	2.442	AO	92,161	394,975	05/06/2020	04/07/2025
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	3.A FE	8,951,741	125.7090	12,570,900	10,000,000	9,012,514		21,745			5.450	6.300	MS	160,472	545,000	05/22/2019	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC			1	3.A FE	3,779,704	121.7500	3,945,918	3,241,000	3,758,740		(19,559)			5.400	3.764	MN	22,849	102,114	06/02/2021	11/14/2034
35671D-BJ-3	FREEPORT-MCMORAN INC	LS		1	3.A FE	6,091,850	121.7500	7,765,215	6,378,000	6,124,980		12,138			5.400	5.831	MN	44,965	344,412	01/08/2020	11/14/2034
35671D-CC-7	FREEPORT-MCMORAN INC			1	3.A FE	9,137,000	104.0000	9,502,480	9,137,000	9,137,000					5.000	5.000	MS	152,283	456,850	08/01/2019	09/01/2027
35671D-CE-3	FREEPORT-MCMORAN INC			1	3.A FE	10,023,750	103.7500	10,063,750	9,700,000	9,962,500	(4,230)	(57,020)			4.125	2.971	MS	133,375	255,750	06/09/2021	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC			1	3.A FE	3,000,000	105.5000	3,165,000	3,000,000	3,000,000					4.250	4.250	MS	42,500	127,500	02/19/2020	03/01/2030
35671D-CG-8	FREEPORT-MCMORAN INC			1	3.A FE	2,500,000	104.8750	2,621,875	2,500,000	2,500,000					4.375	4.375	FA	45,573	110,590	07/13/2020	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC			1	3.A FE	1,384,860	107.2500	1,388,888	1,295,000	1,370,460		(11,726)			4.625	3.492	FA	24,956	60,559	10/05/2020	08/01/2030
35671D-CH-6	FREEPORT-MCMORAN INC	LS		1	3.A FE	1,823,310	107.2500	1,828,613	1,705,000	1,804,351		(15,439)			4.625	3.492	FA	32,857	79,732	10/05/2020	08/01/2030
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU		C	1	2.C FE	14,655,753	95.5540	14,046,467	14,700,000	14,660,660		3,812			2.375	2.408	FA	130,922	320,031	09/09/2020	02/16/2031
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE			1	2.C FE	17,508,930	106.8100	18,260,186	17,096,000	17,438,577		(40,759)			3.750	3.438	JD	28,493	641,100	02/05/2020	06/15/2029
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE			1	2.C FE	12,940,200	98.9230	12,860,029	13,000,000	12,946,576		6,376			1.875	1.963	JD	20,313	130,677	05/12/2021	12/01/2026
35906A-BE-7	FRONTIER COMMUNICATIONS CORP			1	4.A FE	1,304,000	105.7500	1,378,980	1,304,000	1,304,000					5.875	5.875	AO	16,173	78,100	10/01/2020	10/15/2027
35906A-BE-7	FRONTIER COMMUNICATIONS CORP	LS		1	4.A FE	1,100,000	105.7500	1,163,250	1,100,000	1,100,000					5.875	5.875	AO	13,643	65,882	10/01/2020	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS CORP			2	4.A FE	6,000,000	103.0000	6,180,000	6,000,000	6,000,000					5.000	5.000	MN	50,000	280,000	11/19/2020	05/01/2028
364725-BC-4	GANNETT CO INC			1	3.C FE		101.2500								5.500	0.000	MN			04/11/2019	09/15/2024
366651-AE-7	GARTNER INC			1	3.C FE	3,232,328	102.2400	3,265,546	3,194,000	3,226,998		(4,252)			3.750	3.576	AO	29,944	120,773	09/21/2020	10/01/2030
366651-AE-7	GARTNER INC	LS		1	3.C FE	562,672	102.2400	568,454	556,000	561,744		(740)			3.750	3.576	AO	5,213	21,024	09/21/2020	10/01/2030
366651-AG-2	GARTNER INC			1	3.C FE	4,659,600	101.1050	4,705,427	4,654,000	4,659,420		(180)			3.625	3.596	JD	7,498	82,948	11/01/2021	06/15/2029
366651-AG-2	GARTNER INC	LS		1	3.C FE	301,000	101.1050	304,326	301,000	301,000					3.625	3.625	JD	485	5,365	06/15/2021	06/15/2029
361448-AQ-6	GATX CORPORATION				2.B FE	3,296,502	103.4800	3,264,803	3,155,000	3,210,885		(43,625)			3.900	2.448	MS	31,103	123,045	01/02/2020	03/30/2023
361448-AY-9	GATX CORPORATION			1	2.B FE	5,161,717	104.6050	4,853,658	4,640,000	5,072,836		(88,881)			3.250	1.205	MS	44,402	150,800	01/01/2021	09/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361448-BD-4	GATX CORPORATION			1	2.B FE	10,323,942	106.1290	10,386,865	9,787,000	10,212,518		(112,263)			4.350	2.223	FA	160,833	295,235	12/21/2021	02/15/2024
361448-BE-2	GATX CORPORATION			1	2.B FE	2,246,310	114.8370	2,583,826	2,250,000	2,247,196		318			4.700	4.720	AO	26,438	105,750	01/29/2019	04/01/2029
36166T-AB-6	GCI LLC			1	4.C FE	7,750,000	102.6250	7,953,438	7,750,000	7,750,000					4.750	4.750	AO	77,715	376,306	09/23/2020	10/15/2028
36166N-AG-8	GE CAPITAL FUNDING LLC (US)			1	2.A FE	13,989,600	104.8540	14,679,490	14,000,000	13,991,158		1,558			3.450	3.470	MN	61,717	483,000	05/12/2021	05/15/2025
369550-BL-1	GENERAL DYNAMICS CORPORATION			1	1.G FE	652,417	108.8660	653,198	600,000	652,180		(237)			3.500	1.758	AO	5,250		12/22/2021	04/01/2027
370334-CG-7	GENERAL MILLS INC			1	2.B FE	2,384,766	111.6720	2,221,158	1,989,000	2,332,742		(52,024)			4.200	1.329	AO	17,172	83,538	01/01/2021	04/17/2028
37045V-AE-0	GENERAL MOTORS CO				2.C FE	8,674,960	106.2290	8,498,336	8,000,000	8,330,807		(182,585)			4.875	2.449	AO	96,417	390,000	02/03/2020	10/02/2023
37045V-AU-4	GENERAL MOTORS CO			1	2.C FE	14,467,375	122.7430	17,797,735	14,500,000	14,473,277		3,683			6.800	6.839	AO	246,500	986,000	05/07/2020	10/01/2027
37045V-AV-2	GENERAL MOTORS CO			1	2.C FE	32,467,175	114.8730	37,333,693	32,500,000	32,476,046		5,524			6.125	6.147	AO	497,656	1,990,625	05/07/2020	10/01/2025
37045V-AW-0	GENERAL MOTORS CO			1	2.C FE	12,786,688	107.0360	13,700,621	12,800,000	12,792,818		3,809			5.400	5.434	AO	170,880	691,200	05/07/2020	10/02/2023
37045V-AW-0	GENERAL MOTORS CO	LS		1	2.C FE	199,792	107.0360	214,072	200,000	199,888		60			5.400	5.434	AO	2,670	10,800	05/07/2020	10/02/2023
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	4,241,337	105.2230	4,118,436	3,914,000	4,152,143		(89,194)			3.950	1.239	AO	33,497	130,903	12/22/2021	04/13/2024
37045X-CD-6	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	357,021	104.9860	356,953	340,000	356,877		(145)			3.500	1.708	MN	1,785		12/22/2021	11/07/2024
37045X-CF-1	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	1,021,840	102.1630	1,021,633	1,000,000	1,021,317		(523)			3.250	1.124	JJ	15,889		12/22/2021	01/05/2023
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	8,395,464	107.5880	9,037,409	8,400,000	8,397,709		638			4.350	4.359	AO	83,230	365,400	04/05/2018	04/09/2025
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	8,387,568	104.0040	8,736,294	8,400,000	8,396,084		2,538			4.150	4.183	JD	11,620	348,600	06/14/2018	06/19/2023
37045X-CV-6	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	15,580,344	103.3890	16,128,731	15,600,000	15,587,578		3,709			2.900	2.927	FA	157,083	452,400	01/06/2020	02/26/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	13,279,119	103.1880	13,723,964	13,300,000	13,285,193		4,011			2.750	2.784	JD	11,176	365,750	06/17/2020	06/20/2025
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.C FE	199,686	103.1880	206,375	200,000	199,777		60			2.750	2.784	JD	168	5,500	06/17/2020	06/20/2025
37045X-CY-0	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	7,976,720	106.6480	8,531,840	8,000,000	7,979,753		2,007			3.600	3.635	JD	8,000	288,000	06/17/2020	06/21/2030
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	9,362,895	97.8440	9,178,727	9,381,000	9,366,354		3,460			1.250	1.290	JJ	56,351	58,631	01/05/2021	01/08/2026
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.C FE	617,805	97.8440	605,653	619,000	618,034		228			1.250	1.290	JJ	3,718	3,869	01/05/2021	01/08/2026
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	5,793,612	100.4120	5,823,919	5,800,000	5,794,140		529			2.400	2.417	AO	31,320	60,333	12/22/2021	04/10/2028
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	2,173,549	98.3910	2,163,618	2,199,000	2,173,872		323			1.500	1.768	JD	1,924	7,493	12/22/2021	06/10/2026
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC	LS		1	2.C FE	1,997,358	98.3910	1,968,804	2,001,000	1,997,751		393			1.500	1.538	JD	1,751	15,008	06/07/2021	06/10/2026
37185L-AK-8	GENESIS ENERGY LP			1	4.B FE	2,380,408	97.5000	2,555,475	2,621,000	2,433,710	32,352	32,035			6.250	8.107	MN	20,932	163,813	03/02/2020	05/15/2026
37185L-AK-8	GENESIS ENERGY LP	LS		1	4.B FE	80,220	97.5000	81,900	84,000	81,344	1,943	502			6.250	7.104	MN	671	5,250	08/23/2019	05/15/2026
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY			1	4.B FE	3,883,821	100.7500	4,321,168	4,289,000	3,929,735		41,795			7.750	9.599	FA	138,499	332,398	11/25/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY			1	4.B FE	14,960,625	103.0560	14,994,648	14,550,000	14,884,632	415	(41,128)			8.000	7.385	JJ	536,733	672,533	04/19/2021	01/15/2027
37190A-AA-7	GENPACT LUXEMBOURG SARL			1	2.C FE	6,190,610	99.5940	6,174,809	6,200,000	6,191,576		965			1.750	1.783	AO	24,413	47,153	12/22/2021	04/10/2026
373334-KK-6	GEORGIA POWER COMPANY			1	2.A FE	4,996,000	102.3020	5,115,090	5,000,000	4,997,787		785			2.200	2.217	MS	32,389	110,000	09/04/2019	09/15/2024
373334-KL-4	GEORGIA POWER COMPANY			1	2.A FE	8,029,054	101.9250	8,306,888	8,150,000	8,051,138		11,334			2.650	2.826	MS	63,593	215,975	01/08/2020	09/15/2029
37331N-AJ-0	GEORGIA-PACIFIC LLC			1	1.G FE	24,495,100	100.3920	24,595,942	24,500,000	24,496,561		880			1.750	1.754	MS	108,378	428,750	04/27/2020	09/30/2025
37331N-AL-5	GEORGIA-PACIFIC LLC			1	1.G FE	30,969,930	101.2340	31,382,478	31,000,000	30,976,707		4,087			2.100	2.115	AO	110,308	651,000	04/27/2020	04/30/2027
37331N-AN-1	GEORGIA-PACIFIC LLC			1	1.G FE	1,648,751	96.9790	1,650,972	1,702,400	1,649,045		295			0.950	1.697	MN	2,067		12/22/2021	05/15/2026
36168Q-AK-0	GFL ENVIRONMENTAL INC		A	1	3.C FE	12,066,290	101.0000	12,120,000	12,000,000	12,045,332	(8,417)	(10,269)			3.750	3.560	FA	187,500	351,042	12/22/2021	08/01/2025
36168Q-AL-8	GFL ENVIRONMENTAL INC		A	1	4.C FE	488,750	98.0000	490,000	500,000	488,973		223			4.000	4.389	FA	8,333		11/03/2021	08/01/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC	LS	A	1	4.C FE	3,000,000	98.0000	2,940,000	3,000,000	2,940,000	(60,000)				4.000	4.000	FA	50,000		09/21/2021	08/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC		A	1	3.C FE	5,682,000	98.5000	5,596,770	5,682,000	5,596,770	(85,230)				3.500	3.500	MS	66,290	138,104	12/14/2020	09/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC		A	1	4.C FE	4,021,250	100.8750	4,035,000	4,000,000	4,017,500	(1,592)	(2,158)			4.750	4.670	JD	8,444	98,694	06/02/2021	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC		A	1	4.C FE	16,403,376	99.0630	16,247,241	16,401,000	16,247,241	(156,042)	(94)			4.375	4.372	FA	281,038		10/13/2021	08/15/2029
375558-BF-9	GILEAD SCIENCES INC			1	2.A FE	6,961,635	107.7360	7,002,808	6,500,000	6,829,518		(74,408)			3.650	2.365	MS	79,083	237,250	03/12/2020	03/01/2026
375558-BM-4	GILEAD SCIENCES INC			1	2.A FE	1,896,007	105.3340	1,896,017	1,800,000	1,895,567		(440)			2.950	1.867	MS	17,700		12/22/2021	03/01/2027
378272-AT-5	GLENCORE FUNDING LLC		C	1	2.A FE	8,459,795	105.1500	8,937,750	8,500,000	8,481,302		7,961			4.125	4.231	MS	106,161	350,625	03/05/2019	03/12/2024
378272-AX-6	GLENCORE FUNDING LLC		C	1	2.A FE	23,382,265	98.9730	23,258,561	23,500,000	23,412,687		22,874			1.625	1.730	MS	127,292	381,875	08/24/2020	09/01/2025
378272-AY-4	GLENCORE FUNDING LLC		C	1	2.A FE	248,925	96.8420	242,106	250,000	249,053		96			2.500	2.549	MS	2,083	6,250	08/24/2020	09/01/2030
378272-AY-4	GLENCORE FUNDING LLC	LS	C	1	2.A FE	7,417,965	96.8420	7,214,751	7,450,000	7,421,784		2,875			2.500	2.549	MS	62,083	186,250	08/24/2020	09/01/2030
378272-BD-9	GLENCORE FUNDING LLC		C	1	2.A FE	785,002	98.1110	784,885	800,000	785,084		83			1.625	2.078	AO	2,311		12/22/2021	04/27/2026
378272-BG-2	GLENCORE FUNDING LLC		C	1	2.A FE	1,995,460	97.1870	1,943,740	2,000,000	1,995,569		109			2.625	2.651	MS	14,292		09/15/2021	09/23/2031
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD			1	4.A FE	14,250,150	96.5000	13,636,234	14,130,812	13,636,234	1,002,692	(34,274)			6.500	6.279	MS	270,448	952,586	03/15/2021	09/15/2024
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD	LS		1	4.A FE	766,330	96.5000	750,770	778,000	750,770	54,233	2,172			6.500	6.855	MS	14,890	53,487	08/14/2019	09/15/2024
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN			1	4.A FE	8,300,000	102.5000	8,507,500	8,300,000	8,300,000					5.625	5.625	JD	38,906	233,438	05/20/2021	06/01/2029
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC			1	4.B FE	27,873,213	101.0000	27,856,810	27,581,000	27,672,049	(97,966)	(93,167)			6.500	6.079	AO	448,191	1,658,146	12/22/2021	10/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37954F-AG-9	GLOBAL PART/GLP FINANCE			1	4.B FE	2,233,000	103.7500	2,316,738	2,233,000	2,233,000					7.000	7.000	FA	65,129	156,310	02/19/2020	08/01/2027
37954F-AJ-3	GLOBAL PARTNERS LP			1	4.B FE	17,435,878	104.7150	17,293,682	16,515,000	17,031,818	(251,835)	(152,225)			6.875	5.498	JJ	523,548	876,786	02/26/2021	01/15/2029
37940X-AA-0	GLOBAL PAYMENTS INC			1	2.C FE	11,997,000	102.7680	12,332,124	12,000,000	11,998,245		532			2.650	2.655	FA	120,133	318,000	08/07/2019	02/15/2025
37940X-AB-8	GLOBAL PAYMENTS INC			1	2.C FE	4,984,300	104.1560	5,207,800	5,000,000	4,987,594		1,414			3.200	3.237	FA	60,444	160,000	08/07/2019	08/15/2029
37940X-AD-4	GLOBAL PAYMENTS INC			1	2.C FE	10,465,665	101.8150	10,690,596	10,500,000	10,470,597		3,056			2.900	2.938	MN	38,908	304,500	05/07/2020	05/15/2030
37940X-AE-2	GLOBAL PAYMENTS INC			1	2.C FE	1,939,676	97.0660	1,941,324	2,000,000	1,940,021		345			1.200	1.953	MS	8,000		12/22/2021	03/01/2026
37940X-AF-9	GLOBAL PAYMENTS INC			1	2.C FE	2,999,339	100.0140	3,000,420	3,000,000	2,999,383		44			1.500	1.507	MN	4,875		12/22/2021	11/15/2024
37940X-AG-7	GLOBAL PAYMENTS INC			1	2.C FE	9,990,600	100.3980	10,039,780	10,000,000	9,990,787		187			2.150	2.169	JJ	23,292		11/16/2021	01/15/2027
361841-AL-3	GLP CAPITAL LP			1	2.C FE	3,838,494	113.5200	4,397,765	3,874,000	3,843,791		3,312			5.300	5.432	JJ	94,676	205,322	05/19/2020	01/15/2029
361841-AN-9	GLP CAPITAL LP			1	2.C FE	2,397,576	103.5470	2,485,133	2,400,000	2,398,659		473			3.350	3.372	MS	26,800	80,400	08/15/2019	09/01/2024
361841-AP-4	GLP CAPITAL LP			1	2.C FE	9,526,221	105.8050	10,104,339	9,550,000	9,530,754		1,991			4.000	4.030	JJ	176,144	382,000	08/15/2019	01/15/2030
361841-AQ-2	GLP CAPITAL LP			1	2.C FE	7,412,025	106.6990	8,002,425	7,500,000	7,422,449		6,946			4.000	4.138	JJ	138,333	316,667	06/17/2020	01/15/2031
361841-AR-0	GLP CAPITAL LP			1	2.C FE	7,950,080	100.5390	8,043,120	8,000,000	7,950,287		207			3.250	3.323	JJ	13,000		12/07/2021	01/15/2032
38016L-AA-3	GO DADDY OPERATING COMPANY LLC			1	3.C FE	4,583,480	103.3750	4,548,500	4,400,000	4,548,500	(19,566)	(15,414)			5.250	4.458	JD	19,250	115,500	11/03/2021	12/01/2027
38016L-AC-9	GO DADDY OPERATING COMPANY LLC			1	3.C FE	5,385,000	99.2350	5,343,778	5,385,000	5,343,778	(41,222)				3.500	3.500	MS	62,825	97,379	02/22/2021	03/01/2029
38016L-AC-9	GO DADDY OPERATING COMPANY LLC	LS		1	3.C FE	1,000,000	99.2350	992,345	1,000,000	992,345	(7,655)				3.500	3.500	MS	11,667	18,083	02/22/2021	03/01/2029
380355-AF-4	GOEASY LTD		A	1	3.C FE	1,750,000	101.7500	1,780,625	1,750,000	1,750,000					4.375	4.375	MN	12,760	38,707	04/22/2021	05/01/2026
38141G-VM-3	GOLDMAN SACHS GROUP INC				2.A FE	2,404,039	106.0270	2,324,112	2,192,000	2,344,759		(59,280)			4.000	0.758	MS	28,740	71,840	12/22/2021	03/03/2024
38141G-WJ-9	GOLDMAN SACHS GROUP INC/THE			1	2.A FE	2,429,181	100.8330	2,514,768	2,494,000	2,475,379		12,516			2.908	3.449	JD	5,238	72,526	02/14/2018	06/05/2023
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE			1	2.A FE	8,023,830	101.1250	8,090,032	8,000,000	8,022,715		(1,115)			2.905	2.395	JJ	101,352	174,300	12/21/2021	07/24/2023
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE			1	2.A FE	14,944,940	104.9240	15,318,948	14,600,000	14,810,078		(73,817)			3.272	2.720	MS	122,082	477,712	02/26/2020	09/29/2025
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	2,831,945	102.5580	2,905,798	2,833,333	2,833,001		281			3.200	3.211	FA	32,237	584,000	01/18/2018	02/23/2023
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	737,777	104.9060	738,536	704,000	737,392		(385)			3.625	1.364	FA	9,286		12/22/2021	02/20/2024
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE			1	1.F FE	12,712,280	101.6750	12,882,172	12,670,000	12,712,724		177			2.600	2.553	FA	131,768	248,508	12/22/2021	02/07/2030
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	796,377	99.5480	796,386	800,000	796,417		41			0.673	0.880	MS	1,690		12/22/2021	03/08/2024
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE	LS		1,5	1.F FE	2,000,000	99.5480	1,990,964	2,000,000	2,000,000					0.673	0.673	MS	4,225	6,730	03/01/2021	03/08/2024
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	11,172,694	97.9620	10,971,789	11,200,000	11,172,819		125			1.431	1.479	MS	49,862	71,948	12/22/2021	03/09/2027
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	10,000,000	97.9740	9,797,380	10,000,000	10,000,000					1.542	1.542	MS	47,545	38,550	06/07/2021	09/10/2027
38141G-YL-2	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	5,500,000	99.5700	5,476,339	5,500,000	5,500,000					0.925	0.925	AO	9,892		10/18/2021	10/21/2024
38141G-YL-2	GOLDMAN SACHS GROUP INC/THE	LS		1,5	1.F FE	15,000,000	99.5700	14,935,470	15,000,000	15,000,000					0.925	0.925	AO	26,979		10/18/2021	10/21/2024
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE			1,5	1.F FE	14,160,380	99.5600	14,137,520	14,200,000	14,160,782		402			1.984	2.035	AO	54,780		12/22/2021	10/21/2027
38143C-2G-5	GOLDMAN SACHS GROUP INC/THE				2.A FE	675,576	101.5980	673,593	663,000	668,916		(6,660)			3.000	1.967	MON	884	19,890	01/01/2021	11/15/2022
38143C-3R-0	GOLDMAN SACHS GROUP INC/THE				2.A FE	531,356	103.3260	513,532	497,000	525,190		(6,166)			3.000	1.654	MON	663	14,910	01/01/2021	05/15/2026
382550-BL-4	GOODYEAR TIRE & RUBBER COMPANY (TH			1	3.C FE	7,020,000	107.4200	7,540,884	7,020,000	7,020,000					5.000	5.000	JJ	217,425		05/13/2021	07/15/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL			1	3.B FE	11,257,320	101.0700	11,370,375	11,250,000	11,257,301		(19)			3.750	3.741	FA	49,219		12/22/2021	02/01/2030
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL	LS		1	3.B FE	1,500,000	101.0700	1,516,050	1,500,000	1,500,000					3.750	3.750	FA	6,563		11/09/2021	02/01/2030
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO			1	3.B FE	1,637,000	99.7500	1,632,908	1,637,000	1,632,908	(4,093)				3.500	3.500	MS	16,870	57,295	02/21/2020	03/15/2028
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN			1	3.B FE	3,981,000	108.0000	4,299,480	3,981,000	3,981,000					4.750	4.750	JJ	87,195	189,098	06/11/2019	07/15/2027
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LL			1	2.C FE	11,968,486	98.4100	11,809,248	12,000,000	11,968,821		335			0.821	0.935	AO	20,799	49,488	12/22/2021	04/15/2024
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LL			1	2.C FE	10,000,000	98.2020	9,820,220	10,000,000	10,000,000					1.512	1.512	AO	31,920	91,140	03/01/2021	04/15/2026
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LL	LS		1	2.C FE	5,000,000	98.2020	4,910,110	5,000,000	5,000,000					1.512	1.512	AO	15,960	45,570	03/01/2021	04/15/2026
389286-AA-3	GRAY ESCROW II INC	LS		1	4.B FE	2,500,000	102.8750	2,571,875	2,500,000	2,500,000					5.375	5.375	MN	19,410		10/26/2021	11/15/2031
389284-AA-8	GRAY ESCROW INC			1	4.B FE	4,108,625	106.8750	4,061,250	3,800,000	3,984,294		(48,598)			7.000	5.407	MN	33,989	266,000	05/02/2019	05/15/2027
38937L-AC-5	GRAY OAK PIPELINE LLC			1	2.C FE	7,189,632	100.1160	7,208,323	7,200,000	7,192,144		1,947			2.600	2.630	AO	39,520	202,800	09/11/2020	10/15/2025
389375-AJ-5	GRAY TELEVISION INC			1	4.B FE	1,474,720	103.3130	1,464,978	1,418,000	1,453,329		(21,391)			5.875	2.832	JJ	38,414	41,654	03/02/2021	07/15/2026
389375-AJ-5	GRAY TELEVISION INC	LS		1	4.B FE	1,645,280	103.3130	1,634,412	1,582,000	1,621,414		(23,866)			5.875	2.832	JJ	42,857	46,471	03/02/2021	07/15/2026
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020		C	1	1.F FE	15,000,000	97.1500	14,572,545	15,000,000	15,000,000					0.904	0.904	FA	52,357	135,600	08/10/2020	08/12/2025
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1	3.B FE	26,538,145	99.6250	26,530,138	26,630,000	26,462,070	(82,857)	5,854			4.000	4.050	FA	402,409	501,200	11/19/2021	08/15/2028
40052V-AC-8	GRUPO BIMBO SAB DE CV		D	1	2.B FE	9,959,000	105.4500	10,545,000	10,000,000	9,988,262		4,406			3.875	3.925	JD	4,306	387,500	06/24/2014	06/27/2024
36262G-AA-9	GXO LOGISTICS INC			1	2.C FE	23,252,583	97.5740	22,783,529	23,350,000	23,256,843		4,260			1.650	1.742	JJ	191,567		12/22/2021	07/15/2026
36262G-AC-5	GXO LOGISTICS INC			1	2.C FE	6,094,635	98.7660	6,038,553	6,114,000	6,094,851		216			2.650	2.687	JJ	80,560		12/22/2021	07/15/2031
36261N-AA-5	GYP HOLDINGS III CORP			1	4.B FE	6,700,000	100.2500	6,716,750	6,700,000	6,700,000					4.625	4.625	MN	51,646	162,684	04/15/2021	05/01/2029
404030-AJ-7	H&E EQUIPMENT SERVICES INC			1	4.B FE	14,593,750	99.2500	14,515,313	14,625,000	14,515,313	(79,167)	730			3.875	3.910	JD	25,188	446,526	10/20/2021	12/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES			1	2.C FE	10,982,510	100.6240	11,068,585	11,000,000	10,998,375		3,639			2.550	2.584	JD	17,142	280,500	06/06/2017	06/09/2022
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES			1	2.C FE	2,997,360	102.0890	3,062,679	3,000,000	2,999,371		541			3.350	3.369	FA	37,967	100,500	02/06/2018	02/15/2023
418056-AX-5	HASBRO INC			1	2.C FE	11,977,320	104.0670	12,487,980	12,000,000	11,986,508		4,413			3.000	3.041	MN	42,000	360,000	11/13/2019	11/19/2024
418056-AY-3	HASBRO INC			1	2.C FE	3,988,200	107.2140	4,288,552	4,000,000	3,991,464		1,572			3.550	3.598	MN	16,567	142,000	11/13/2019	11/19/2026
418751-AE-3	HAT HOLDINGS I LLC & HAT			1	3.A FE	5,500,000	101.0000	5,555,000	5,500,000	5,500,000					3.375	3.375	JD	8,250	86,109	06/14/2021	06/15/2026
418751-AE-3	HAT HOLDINGS I LLC & HAT	LS		1	3.A FE	500,000	101.0000	505,000	500,000	500,000					3.375	3.375	JD	750	7,828	06/14/2021	06/15/2026
41984L-AA-5	HAWAIIAN AIRLINES INC			1	4.A FE	24,147,083	104.6250	24,233,243	23,162,000	23,985,365	(5,512)	(156,206)			5.750	4.483	JAJO	262,664	645,186	12/13/2021	01/20/2026
41984L-AA-5	HAWAIIAN AIRLINES INC	LS		1	4.A FE	2,933,840	104.6250	2,951,471	2,821,000	2,909,752		(24,088)			5.750	4.639	JAJO	31,991	115,348	01/29/2021	01/20/2026
40410K-AA-3	HB FULLER CO			1	3.C FE	2,265,000	103.0000	2,317,500	2,250,000	2,261,655		(2,802)			4.250	4.151	AO	20,188	94,297	10/09/2020	10/15/2028
197677-AG-2	HCA INC				3.A FE	1,663,750	118.1590	1,772,381	1,500,000	1,568,858		(17,431)			7.690	6.191	JD	5,127	115,350	09/23/2015	06/15/2025
404119-AJ-8	HCA INC			1	3.A FE	35,516	143.5000	47,355	33,000	35,006		(108)			7.500	6.747	MN	378	2,475	07/08/2016	11/06/2033
404119-BN-8	HCA INC			1	2.C FE	24,104,591	107.5280	23,382,995	21,746,000	23,109,610		(581,382)			5.000	2.075	MS	320,149	1,060,700	12/22/2021	03/15/2024
404119-BR-9	HCA INC			1	3.A FE	3,422,930	109.9000	3,406,900	3,100,000	3,332,783		(71,347)			5.375	2.814	FA	69,427	166,625	10/05/2020	02/01/2025
404119-BS-7	HCA INC			1	3.A FE	1,966,500	112.7880	2,142,972	1,900,000	1,930,303		(7,391)			5.875	5.384	FA	42,169	111,625	06/28/2016	02/15/2026
404119-BT-5	HCA INC			1	2.C FE	8,022,000	112.4570	7,872,018	7,000,000	7,713,346		(169,410)			5.250	2.526	JD	16,333	367,500	02/26/2020	06/15/2026
404119-BU-2	HCA INC			1	2.C FE	17,960,333	110.1610	17,452,728	15,843,000	17,493,241		(337,635)			4.500	2.117	FA	269,331	712,935	09/03/2020	02/15/2027
404119-BX-6	HCA INC			1	2.C FE	5,337,900	110.0380	5,501,880	5,000,000	5,282,211		(32,931)			4.125	3.266	JD	9,167	206,250	04/13/2020	06/15/2029
404119-CC-1	HCA INC			1	2.C FE	9,938,800	98.4460	9,844,560	10,000,000	9,941,522		2,722			2.375	2.444	JJ	119,410		06/21/2021	07/15/2031
404121-AF-2	HCA INC			1	2.C FE	34,269,498	104.7370	33,681,357	32,158,000	33,011,374		(623,805)			4.750	2.706	MN	254,584	1,527,505	03/05/2020	05/01/2023
404121-AH-8	HCA INC	LS		1	3.A FE	5,550,000	112.3750	5,955,875	5,300,000	5,463,528		(35,340)			5.375	4.547	MS	94,958	284,875	07/22/2019	09/01/2026
404121-AJ-4	HCA INC			1	3.A FE	11,661,250	116.8490	12,678,117	10,850,000	11,650,581		(9,665)			5.625	4.210	MS	203,438	329,063	12/01/2021	09/01/2028
404121-AJ-4	HCA INC	LS		1	3.A FE	150,000	116.8490	175,274	150,000	150,000					5.625	5.625	MS	2,813	8,438	08/09/2018	09/01/2028
42218S-AD-0	HEALTH CARE SERVICE CORPORATION			1	1.G FE	27,435,375	99.7740	27,437,823	27,500,000	27,455,306		12,642			1.500	1.549	JD	34,375	412,500	05/28/2020	06/01/2025
421946-AL-8	HEALTHCARE REALTY TRUST INC			1	2.B FE	9,966,500	99.5110	9,951,080	10,000,000	9,971,911		3,057			2.400	2.438	MS	70,667	240,000	03/04/2020	03/15/2030
42226A-AA-5	HEALTHEQUITY INC			1	4.C FE	6,011,250	99.0000	5,940,000	6,000,000	5,940,000	(70,778)	(472)			4.500	4.458	AO	62,250		10/04/2021	10/01/2029
42250P-AD-5	HEALTHPEAK PROPERTIES INC			1	2.A FE	2,560,077	100.1380	2,568,542	2,565,000	2,560,190		113			2.125	2.154	JD	5,602		12/22/2021	12/01/2028
42250P-AD-5	HEALTHPEAK PROPERTIES INC	LS		1	2.A FE	432,381	100.1380	435,601	435,000	432,417		36			2.125	2.218	JD	950		11/15/2021	12/01/2028
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC			1	4.B FE	6,275,000	98.2500	6,165,188	6,275,000	6,165,188	(109,813)				4.625	4.625	MN	48,370	145,916	04/26/2021	05/01/2028
423452-AE-1	HELMERICH AND PAYNE INC			1	2.A FE	5,387,418	98.1350	5,299,274	5,400,000	5,387,697		279			2.900	2.927	MS	40,020		09/27/2021	09/29/2031
423452-AE-1	HELMERICH AND PAYNE INC	LS		1	2.A FE	1,596,272	98.1350	1,570,155	1,600,000	1,596,355		83			2.900	2.927	MS	11,858		09/27/2021	09/29/2031
42704M-AA-0	HERBALIFE NUTRITION LTD			1	3.C FE	33,462,098	106.2500	33,362,500	31,400,000	32,766,206	(18,104)	(583,032)			7.875	5.130	MS	824,250	2,709,175	11/02/2021	09/01/2025
42704L-AA-2	HERC HOLDINGS INC			1	4.A FE	8,101,250	104.0000	8,320,000	8,000,000	8,065,620		(16,627)			5.500	5.242	JJ	202,889	440,000	10/15/2019	07/15/2027
427169-AA-5	HERENS HOLDCO SARL		D	1	4.B FE	4,550,000	98.0000	4,459,000	4,550,000	4,459,000	(91,000)				4.750	4.750	MN	27,616	108,663	04/30/2021	05/15/2028
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP			1	3.A FE	3,246,890	103.0000	3,473,160	3,372,000	3,281,408	(1,153)	20,571			5.625	5.800	FA	71,655	133,425	11/03/2021	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1	3.A FE	3,746,000	99.2500	3,717,905	3,746,000	3,717,905	(28,095)				4.250	4.250	FA	64,566		08/02/2021	02/15/2030
428102-AE-7	HESS MIDSTREAM OPERATIONS LP	LS		1	3.A FE	1,919,000	99.2500	1,904,608	1,919,000	1,904,608	(14,393)				4.250	4.250	FA	33,076		08/02/2021	02/15/2030
428104-AA-1	HESS MIDSTREAM PARTNERS LP			1	3.A FE	8,769,291	104.1250	8,933,925	8,580,000	8,753,702		(14,499)			5.125	4.591	JD	19,543	316,725	12/22/2021	06/15/2028
428104-AA-1	HESS MIDSTREAM PARTNERS LP	LS		1	3.A FE	7,189,451	104.1250	7,218,986	6,933,000	7,146,646		(41,593)			5.125	4.312	JD	15,792	355,316	02/16/2021	06/15/2028
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	8,977,666	110.9350	9,984,168	9,000,000	8,989,202		2,534			4.900	4.935	AO	93,100	441,000	12/28/2016	10/15/2025
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	29,487,020	105.5200	31,128,400	29,500,000	29,493,219		3,643			4.450	4.464	AO	324,541	1,312,750	04/06/2020	10/02/2023
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	22,124,085	100.6400	22,291,804	22,150,000	22,134,097		6,902			1.450	1.483	AO	80,294	387,194	07/14/2020	04/01/2024
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO	LS		1	2.B FE	1,847,836	100.6400	1,861,844	1,850,000	1,848,672		576			1.450	1.483	AO	6,706	32,339	07/14/2020	04/01/2024
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	8,665,374	99.8760	8,670,244	8,681,000	8,669,212		2,647			1.750	1.783	AO	37,979	183,145	07/14/2020	04/01/2026
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO	LS		1	2.B FE	4,810,326	99.8760	4,813,029	4,819,000	4,812,456		1,469			1.750	1.783	AO	21,083	101,668	07/14/2020	04/01/2026
431116-AD-4	HIGHMARK INC			1	2.B FE	6,870,415	97.9610	6,762,255	6,903,000	6,871,502		1,087			1.450	1.558	MN	14,180	41,347	12/22/2021	05/10/2026
431116-AD-4	HIGHMARK INC	LS		1	2.B FE	4,291,242	97.9610	4,209,388	4,297,000	4,291,958		716			1.450	1.478	MN	8,827	31,153	05/05/2021	05/10/2026
431318-AU-8	HILCORP ENERGY I LP			1	3.C FE	3,808,125	103.0720	3,865,200	3,750,000	3,802,275		(5,850)			5.750	5.432	FA	89,844	90,563	11/03/2021	02/01/2029
431318-AV-6	HILCORP ENERGY I LP			1	3.C FE	2,252,568	103.2500	2,274,598	2,203,000	2,248,330		(4,238)			6.000	5.644	FA	55,075	69,395	02/26/2021	02/01/2031
431318-AV-6	HILCORP ENERGY I LP	LS		1	3.C FE	814,933	103.2500	822,903	797,000	813,399		(1,533)			6.000	5.644	FA	19,925	25,106	02/26/2021	02/01/2031
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC			1	3.C FE	916,563	105.1250	919,844	875,000	911,205		(5,358)			6.250	5.269	MN	9,115	54,688	02/26/2021	11/01/2028
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC	LS		1	3.C FE	1,178,438	105.1250	1,182,656	1,125,000	1,171,549		(6,888)			6.250	5.269	MN	11,719	70,313	02/26/2021	11/01/2028
431571-AE-8	HILLENBRAND INC			1	3.A FE	1,837,000	100.2500	1,841,593	1,837,000	1,837,000					3.750	3.750	MS	22,963	34,061	02/24/2021	03/31/2031
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	3,328,154	106.8750	3,422,138	3,202,000	3,309,103		(15,263)			4.875	4.241	JJ	71,978	156,098	10/05/2020	01/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY	LS		1	3.B FE	1,884,426	106.8750	1,921,613	1,798,000	1,870,040		(10,311)			4.875	4.119	JJ	40,418	87,653	10/05/2020	01/15/2030
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	11,615,420	106.8420	11,671,420	10,924,000	11,444,379		(171,041)			5.750	3.688	MN	104,688	587,190	07/16/2021	05/01/2028
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY	LS		1	3.B FE	4,320,000	106.8420	4,273,680	4,000,000	4,269,413		(50,587)			5.750	2.703	MN	38,333	115,000	07/16/2021	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY				3.B FE	17,241,618	100.7500	17,234,295	17,106,000	17,220,211	(13,500)	(7,385)			3.750	3.633	MN	106,913	283,581	12/10/2021	05/01/2029
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY	LS			3.B FE	570,345	100.7500	568,230	564,000	568,230	(1,401)	(660)			3.750	3.594	MN	3,525	19,388	11/20/2020	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	2,037,590	102.2540	2,045,080	2,000,000	2,037,478		(112)			4.000	3.706	MN	13,333		12/22/2021	05/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY			1	3.B FE	8,825,000	99.4740	8,853,186	8,900,000	8,795,005	(31,034)	1,039			3.625	3.724	FA	121,881	114,661	10/26/2021	02/15/2032
40390D-AC-9	HLF FINANCING SARL LLC			1	4.A FE	9,000,000	98.1200	8,830,800	9,000,000	8,830,800	(169,200)				4.875	4.875	JD	36,563	232,781	05/06/2021	06/01/2029
436106-AB-4	HOLLYFRONTIER CORP				2.C FE	4,495,230	101.8870	4,584,902	4,500,000	4,497,180		1,554			2.625	2.662	AO	29,531	119,109	09/14/2020	10/01/2023
436106-AC-2	HOLLYFRONTIER CORP			1	2.C FE	1,247,800	107.7020	1,346,269	1,250,000	1,248,026		180			4.500	4.522	AO	14,063	56,719	09/14/2020	10/01/2030
436106-AC-2	HOLLYFRONTIER CORP	LS		1	2.C FE	3,244,280	107.7020	3,500,299	3,250,000	3,244,867		469			4.500	4.522	AO	36,563	147,469	09/14/2020	10/01/2030
436440-AP-6	HOLOGIC INC			1	3.B FE	28,203,190	100.0000	28,088,000	28,088,000	28,034,189	(107,156)	(31,040)			3.250	3.138	FA	344,858	718,647	12/22/2021	02/15/2029
436440-AP-6	HOLOGIC INC	LS		1	3.B FE	420,595	100.0000	427,000	427,000	420,985		390			3.250	3.475	FA	5,243	6,939	06/17/2021	02/15/2029
44107T-BA-3	HOST HOTELS & RESORTS LP			1	2.C FE	8,901,072	96.4760	8,827,563	9,150,000	8,902,363		1,291			2.900	3.220	JD	28,746		12/22/2021	12/15/2031
443201-AA-6	HOWMET AEROSPACE INC			1	3.A FE	99,000	114.9710	113,821	99,000	99,000					6.875	6.875	MN	1,134	6,806	04/22/2020	05/01/2025
443201-AB-4	HOWMET AEROSPACE INC			1	3.A FE	12,686,000	100.1350	12,703,063	12,686,000	12,686,000					3.000	3.000	JJ	126,860		08/18/2021	01/15/2029
443201-AB-4	HOWMET AEROSPACE INC	LS		1	3.A FE	314,000	100.1350	314,422	314,000	314,000					3.000	3.000	JJ	3,140		08/18/2021	01/15/2029
40434L-AA-3	HP INC			1	2.B FE	47,390,275	102.0660	48,481,540	47,500,000	47,422,753		21,229			2.200	2.249	JD	40,639	1,045,000	06/09/2020	06/17/2025
40434L-AB-1	HP INC			1	2.B FE	18,248,394	105.1640	19,244,975	18,300,000	18,258,824		6,831			3.000	3.045	JD	21,350	549,000	06/09/2020	06/17/2027
40434L-AB-1	HP INC	LS		1	2.B FE	4,188,156	105.1640	4,416,880	4,200,000	4,190,550		1,568			3.000	3.045	JD	4,900	126,000	06/09/2020	06/17/2027
40434L-AC-9	HP INC			1	2.B FE	6,373,690	105.8150	6,488,600	6,132,000	6,365,236		(8,670)			3.400	2.885	JD	8,108	142,528	08/18/2021	06/17/2030
40434L-AC-9	HP INC	M		1	2.B FE	4,239,079	105.8150	4,495,038	4,248,000	4,240,263		776			3.400	3.425	JD	5,617	144,432	06/09/2020	06/17/2030
40434L-AD-7	HP INC			1	2.B FE	25,737,586	98.0200	25,289,108	25,800,000	25,742,691		5,105			1.450	1.502	JD	14,548	182,257	12/22/2021	06/17/2026
40434L-AG-0	HP INC			1	2.B FE	7,365,780	98.5850	7,295,320	7,400,000	7,367,212		1,432			2.650	2.703	JD	7,626	93,265	12/22/2021	06/17/2031
404280-CC-1	HSBC		D	1,3	1.G FE	1,562,298	108.4750	1,557,698	1,436,000	1,561,911		(387)			3.973	2.658	MN	6,181		12/22/2021	05/22/2030
404280-BS-7	HSBC HOLDINGS PLC		D	1	1.G FE	352,844	103.7060	352,599	340,000	352,617		(227)			3.950	1.230	MN	1,604		12/22/2021	05/18/2024
404280-BX-6	HSBC HOLDINGS PLC		D	1	1.G FE	1,403,202	107.9610	1,363,544	1,263,000	1,383,620		(19,583)			4.292	1.618	MS	16,413	28,456	12/22/2021	09/12/2026
404280-CL-1	HSBC HOLDINGS PLC		D	1,5	1.G FE	4,356,000	97.8900	4,264,067	4,356,000	4,356,000					2.013	2.013	MS	24,114	87,686	09/15/2020	09/22/2028
404280-CL-1	HSBC HOLDINGS PLC	LS	D	1,5	1.G FE	144,000	97.8900	140,961	144,000	144,000					2.013	2.013	MS	797	2,899	09/15/2020	09/22/2028
404280-CS-6	HSBC HOLDINGS PLC		D	1,5	1.G FE	15,000,000	98.7910	14,818,635	15,000,000	15,000,000					0.976	0.976	MN	15,047	73,200	05/17/2021	05/24/2025
404280-CU-1	HSBC HOLDINGS PLC		D	1,5	1.G FE	12,000,000	99.1150	11,893,740	12,000,000	12,000,000					0.732	0.732	FA	32,696		08/10/2021	08/17/2024
404280-CV-9	HSBC HOLDINGS PLC		D	1,5	1.G FE	7,000,000	98.0620	6,864,347	7,000,000	7,000,000					2.206	2.206	FA	57,479		08/10/2021	08/17/2029
404280-CX-5	HSBC HOLDINGS PLC		D	1,5	1.G FE	17,000,000	100.2080	17,035,411	17,000,000	17,000,000					2.251	2.251	MN	41,456		11/15/2021	11/22/2027
44332P-AG-6	HUB INTERNATIONAL LTD			1	5.B FE	2,076,000	103.0220	2,138,737	2,076,000	2,076,000					5.625	5.625	JD	10,056		11/18/2021	12/01/2029
44332P-AG-6	HUB INTERNATIONAL LTD	LS		1	5.B FE	924,000	103.0220	951,923	924,000	924,000					5.625	5.625	JD	4,476		11/18/2021	12/01/2029
443510-AH-5	HUBBELL INCORPORATED			1	2.A FE	5,456,000	105.1810	5,784,928	5,500,000	5,473,612		4,214			3.150	3.244	FA	65,450	173,250	07/31/2017	08/15/2027
444859-BF-8	HUMANA INC			1	2.C FE	3,621,540	109.2910	3,962,892	3,626,000	3,623,461		431			3.950	3.965	MS	42,172	143,227	03/13/2017	03/15/2027
444859-BM-3	HUMANA INC			1	2.B FE	4,494,375	108.9830	4,904,222	4,500,000	4,496,213		1,059			4.500	4.528	AO	50,625	202,500	03/23/2020	04/01/2025
444859-BQ-4	HUMANA INC			1	2.B FE	2,772,714	97.2380	2,722,656	2,800,000	2,772,969		255			1.350	1.546	FA	15,540		12/22/2021	02/01/2027
445587-AE-8	HUNT COS INC			1	4.B FE	11,175,000	98.5000	11,051,700	11,220,000	11,051,700	(123,620)	320			5.250	5.316	AO	124,355	222,968	12/06/2021	04/15/2029
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	3,038,000	105.8210	3,214,830	3,038,000	3,038,000					3.483	3.483	JD	8,818	105,814	06/18/2018	12/01/2027
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	1,799,938	105.7570	1,903,628	1,800,000	1,799,951		13			3.844	3.845	MN	11,532	69,192	01/06/2021	05/01/2025
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	1,399,947	111.3810	1,559,330	1,400,000	1,399,952		5			4.200	4.200	MN	9,800	58,800	01/06/2021	05/01/2030
446413-AX-4	HUNTINGTON INGALLS INDUSTRIES INC			1	2.C FE	7,065,780	97.8960	6,942,763	7,092,000	7,065,871		91			2.043	2.102	FA	54,334		12/22/2021	08/16/2028
446413-AX-4	HUNTINGTON INGALLS INDUSTRIES INC	LS		1	2.C FE	1,108,000	97.8960	1,084,684	1,108,000	1,108,000					2.043	2.043	FA	8,489		08/09/2021	08/16/2028
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	3,460,450	110.5380	3,868,844	3,500,000	3,469,612		3,408			4.500	4.641	MN	26,250	157,500	02/27/2019	05/01/2029
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	3,997,200	101.4030	4,056,120	4,000,000	3,997,344		144			2.950	2.958	JD	5,244	65,228	05/24/2021	06/15/2031
448055-AP-8	HUSKY ENERGY INC.		A	1	2.C FE	6,856,815	110.6370	7,590,825	6,861,000	6,857,797		365			4.400	4.408	AO	63,731	301,884	03/13/2019	04/15/2029
448579-AL-6	HYATT HOTELS CORP			1	2.C FE	5,816,781	99.9950	5,820,726	5,821,000	5,817,134		354			1.300	1.336	AO	18,918		12/22/2021	10/01/2023
448579-AL-6	HYATT HOTELS CORP	LS		1	2.C FE	378,776	99.9950	378,982	379,000	378,804		27			1.300	1.327	AO	1,232		09/27/2021	10/01/2023
448579-AN-2	HYATT HOTELS CORP	LS		1	2.C FE	4,999,700	100.0890	5,004,455	5,000,000	4,999,724		24			1.800	1.802	AO	22,500		09/27/2021	10/01/2024
44891A-BD-8	HYUNDAI CAPITAL AMERICA			1	2.A FE	9,688,577	106.2720	10,298,858	9,691,000	9,689,265		324			3.500	3.504	MN	55,589	339,185	10/28/2019	11/02/2026
44891A-BD-8	HYUNDAI CAPITAL AMERICA	LS		1	2.A FE	1,308,673	106.2720	1,391,106	1,309,000	1,308,766		44			3.500	3.504	MN	7,509	45,815	10/28/2019	11/02/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44891A-BE-6	HYUNDAI CAPITAL AMERICA				2.A FE	10,560,457	101.3840	10,711,241	10,565,000	10,563,285		1,510			2.375	2.390	FA	98,277	250,919	02/05/2020	02/10/2023
44891A-BM-8	HYUNDAI CAPITAL AMERICA				2.A FE	31,470,390	99.9170	31,473,824	31,500,000	31,482,949		9,780			1.250	1.282	MS	112,656	393,750	09/15/2020	09/18/2023
44891A-BN-6	HYUNDAI CAPITAL AMERICA			1	2.A FE	19,463,145	99.4590	19,394,544	19,500,000	19,472,166		7,031			1.800	1.839	AO	74,100	377,325	09/15/2020	10/15/2025
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1	2.A FE	9,497,435	99.4390	9,446,667	9,500,000	9,497,870		339			2.375	2.379	AO	47,632	242,547	09/15/2020	10/15/2027
44891A-BR-7	HYUNDAI CAPITAL AMERICA				2.A FE	18,476,505	98.5530	18,232,250	18,500,000	18,484,120		7,615			0.800	0.843	JJ	71,122	74,000	01/05/2021	01/08/2024
44891A-BS-5	HYUNDAI CAPITAL AMERICA			1	2.A FE	14,481,150	97.1400	14,085,242	14,500,000	14,484,749		3,599			1.300	1.327	JJ	90,585	94,250	01/05/2021	01/08/2026
44891A-BT-3	HYUNDAI CAPITAL AMERICA			1	2.A FE	8,990,550	96.6380	8,697,420	9,000,000	8,991,802		1,252			1.800	1.816	JJ	76,950	81,900	01/05/2021	01/10/2028
44891A-BU-0	HYUNDAI CAPITAL AMERICA				2.A FE	2,994,180	99.5440	2,986,332	3,000,000	2,996,345		2,165			0.800	0.898	AO	5,867	12,133	03/30/2021	04/03/2023
44891A-BW-6	HYUNDAI CAPITAL AMERICA			1	2.A FE	9,982,700	97.2070	9,720,670	10,000,000	9,984,521		1,821			1.500	1.536	JD	6,667	75,000	06/10/2021	06/15/2026
44891A-BX-4	HYUNDAI CAPITAL AMERICA			1	2.A FE	15,778,732	97.4920	15,598,688	16,000,000	15,783,796		5,064			2.000	2.225	JD	14,222	100,000	12/21/2021	06/15/2028
44891A-BY-2	HYUNDAI CAPITAL AMERICA				2.A FE	3,174,307	98.2720	3,144,698	3,200,000	3,174,846		539			1.000	1.295	MS	9,244		12/22/2021	09/17/2024
44891A-BZ-9	HYUNDAI CAPITAL AMERICA			1	2.A FE	3,790,135	98.0100	3,730,268	3,806,000	3,790,281		145			1.650	1.741	MS	18,142		12/22/2021	09/17/2026
44891A-BZ-9	HYUNDAI CAPITAL AMERICA	LS		1	2.A FE	6,990,993	98.0100	6,854,833	6,994,000	6,991,160		167			1.650	1.659	MS	33,338		09/14/2021	09/17/2026
44891A-CA-3	HYUNDAI CAPITAL AMERICA			1	2.A FE	3,995,600	97.1510	3,886,052	4,000,000	3,995,770		170			2.100	2.117	MS	24,267		09/14/2021	09/15/2028
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC		D		2.A FE	8,979,300	102.9110	9,261,972	9,000,000	8,994,772		4,264			3.750	3.801	MS	108,750	337,500	02/26/2018	03/05/2023
44920U-AP-3	HYUNDAI CAPITAL SERVICES INC		D		2.A FE	6,968,640	97.5490	6,828,409	7,000,000	6,974,116		5,476			1.250	1.343	FA	34,757	43,750	02/01/2021	02/08/2026
449253-AB-9	IAA SPINCO INC			1	4.B FE	3,543,750	103.6250	3,626,875	3,500,000	3,526,746		(6,888)			5.500	5.255	JD	8,556	192,500	05/23/2019	06/15/2027
451102-BN-6	ICAHN ENTERPRISES LP			1	3.C FE	738	101.7500	751	738	738					6.375	6.375	JD	2	47	12/01/2017	12/15/2025
451102-BT-3	ICAHN ENTERPRISES LP			1	3.C FE	10,100,000	104.1250	10,516,625	10,100,000	10,100,000					6.250	6.250	MN	80,660	631,250	10/28/2019	05/15/2026
451102-BT-3	ICAHN ENTERPRISES LP	LS		1	3.C FE	150,000	104.1250	156,188	150,000	150,000					6.250	6.250	MN	1,198	9,375	10/28/2019	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP			1	3.C FE	4,586,675	103.7500	4,668,750	4,500,000	4,554,143		(18,504)			4.750	4.274	MS	62,938	213,750	03/18/2020	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP			1	3.C FE	4,240,003	102.8430	4,278,269	4,160,000	4,233,762		(6,241)			5.250	4.837	MN	27,907	109,200	07/12/2021	05/15/2027
45167R-AG-9	IDEX CORPORATION			1	2.B FE	4,491,900	103.9120	4,676,040	4,500,000	4,493,091		719			3.000	3.021	MN	22,500	135,000	04/27/2020	05/01/2030
44962L-AG-2	IHS MARKIT LTD			1	3.A FE	8,375,388	104.5000	8,778,000	8,400,000	8,391,684		4,980			4.125	4.190	FA	144,375	346,500	07/19/2018	08/01/2023
44962L-AH-0	IHS MARKIT LTD			1	3.A FE	5,866,521	104.8750	6,171,894	5,885,000	5,876,062		3,605			3.625	3.694	MN	35,555	213,331	04/03/2019	05/01/2024
44962L-AJ-6	IHS MARKIT LTD			1	3.A FE	4,179,701	113.7500	4,782,050	4,204,000	4,185,299		2,126			4.250	4.321	MN	29,778	178,670	04/03/2019	05/01/2029
449691-AA-2	ILIAD HOLDING SAS		D	1	4.A FE	4,400,000	105.0730	4,623,212	4,400,000	4,400,000					6.500	6.500	AO	50,844		10/13/2021	10/15/2026
449691-AC-8	ILIAD HOLDING SAS	LS	D	1	4.A FE	2,500,000	105.1570	2,628,925	2,500,000	2,500,000					7.000	7.000	AO	31,111		10/13/2021	10/15/2028
45258L-AA-5	IMOLA MERGER CORP			1	3.C FE	37,484,000	102.6050	38,460,458	37,484,000	37,484,000					4.750	4.750	MN	227,507	1,003,999	04/01/2021	05/15/2029
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	22,139,863	103.3300	22,990,881	22,250,000	22,191,209		21,607			3.125	3.233	JJ	299,371	695,313	07/23/2019	07/26/2024
45262B-AB-9	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	17,341,275	105.1000	18,392,413	17,500,000	17,391,912		21,369			3.500	3.648	JJ	263,715	612,500	07/23/2019	07/26/2026
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2.B FE	7,410,192	105.9120	7,916,952	7,475,000	7,423,682		5,706			3.875	3.981	JJ	124,713	289,656	07/23/2019	07/26/2029
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS	LS	D	1	2.B FE	2,503,108	105.9120	2,674,288	2,525,000	2,507,665		1,927			3.875	3.981	JJ	42,127	97,844	07/23/2019	07/26/2029
45674C-AA-1	INFOR INC			1	2.B FE	9,488,790	99.2480	9,428,522	9,500,000	9,492,131		2,136			1.750	1.774	JJ	76,660	184,722	06/02/2020	07/15/2025
45674C-AB-9	INFOR INC			1	2.B FE	6,298,047	100.3030	6,319,102	6,300,000	6,299,023		623			1.450	1.460	JJ	42,123	101,500	06/02/2020	07/15/2023
45174A-AA-0	INFRASTRUCTURE AND ENERGY ALTERNAT			1	4.B FE	5,144,281	98.7750	5,160,994	5,225,000	5,146,821		2,540			6.625	7.103	FA	128,847		12/06/2021	08/15/2029
456837-AU-7	ING GROEP NV		D	1,5	1.G FE	14,949,335	98.9430	14,841,450	15,000,000	14,951,217		1,345			1.400	1.475	JJ	105,000	140,000	12/21/2021	07/01/2026
456837-AV-5	ING GROEP NV		D	1	1.G FE	3,000,000	99.3280	2,979,843	3,000,000	3,000,000					1.726	1.726	AO	12,945	25,890	03/24/2021	04/01/2027
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP			1	2.B FE	15,254,964	109.2290	16,384,350	15,000,000	15,263,516		1,535			3.750	3.441	FA	203,125	450,000	12/21/2021	08/21/2028
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE			1	2.B FE	4,994,750	106.0440	5,302,215	5,000,000	4,996,682		717			3.500	3.517	MS	48,611	175,000	03/19/2019	03/21/2026
457030-AK-0	INGLES MARKETS INCORPORATED			1	3.B FE	6,175,000	100.7500	6,221,313	6,175,000	6,175,000					4.000	4.000	JD	10,978	122,128	06/14/2021	06/15/2031
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1	4.A FE	8,923,750	104.0000	9,100,000	8,750,000	8,856,372		(31,184)			5.750	5.316	FA	209,635	503,125	10/11/2019	02/01/2028
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	4,468,050	99.3600	4,471,200	4,500,000	4,472,673		2,913			2.100	2.179	JD	4,200	94,500	05/18/2020	06/15/2030
458665-AS-5	INTERFACE INC			1	4.A FE	4,774,925	104.7500	4,823,738	4,605,000	4,748,909		(23,377)			5.500	4.618	JD	21,106	205,986	12/22/2021	12/01/2028
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.B FE	8,423,581	113.2060	9,544,389	8,431,000	8,425,654		667			4.450	4.461	MS	99,006	375,180	09/24/2018	09/26/2028
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.B FE	14,700,000	97.7910	14,375,321	14,700,000	14,700,000					1.230	1.230	AO	45,203	90,405	05/19/2021	10/01/2025
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.B FE	7,999,927	98.1750	7,853,976	8,000,000	7,999,934		7			1.832	1.832	AO	30,940	73,280	05/19/2021	10/15/2027
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			1	3.C FE	6,586,810	108.5000	6,692,280	6,168,000	6,382,519	(20,820)	(51,774)			6.500	4.911	FA	151,459	335,920	11/01/2021	02/15/2025
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	LS		1	3.C FE	340,300	108.5000	360,220	332,000	335,141		(1,074)			6.500	6.104	FA	8,152	21,580	07/07/2016	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC			1	3.C FE	3,564,205	112.0000	3,920,000	3,500,000	3,560,000	(2,171)	(2,034)			6.250	5.781	JJ	100,868	187,500	11/01/2021	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC			1	3.C FE	20,498,138	105.9550	21,146,499	19,958,000	20,474,284		(22,749)			5.250	4.502	JJ	483,150	600,069	11/16/2021	01/15/2029
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	LS		1	3.C FE	866,880	105.9550	890,022	840,000	861,546		(4,758)			5.250	4.548	JJ	20,335	47,285	11/12/2020	01/15/2029
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC				2.B FE	1,209,459	106.7100	1,159,933	1,087,000	1,172,531		(36,928)			4.200	0.727	AO	9,638	45,654	01/01/2021	04/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1	2.B FE	691,083	114.6680	688,006	600,000	690,771		(312)			4.650	2.224	AO	6,975		12/22/2021	10/01/2028
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	13,124,410	104.9760	13,646,854	13,000,000	13,054,788		(17,685)			3.250	3.098	JD	35,208	422,500	11/09/2017	12/01/2024
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	3,522,915	105.5590	3,483,444	3,300,000	3,451,582		(39,893)			3.400	2.077	FA	42,387	112,200	03/10/2020	08/15/2025
46188B-AA-0	INVITATION HOMES OPERATING PARTNER			1	2.C FE	23,100,565	94.1690	22,129,809	23,500,000	23,112,039		11,474			2.000	2.190	FA	189,306		12/22/2021	08/15/2031
46188B-AB-8	INVITATION HOMES OPERATING PARTNER			1	2.C FE	4,574,677	98.9110	4,549,888	4,600,000	4,574,828		151			2.300	2.387	MN	16,458		12/22/2021	11/15/2028
46266T-AA-6	IQVIA INC			1	3.C FE	19,195,050	103.5300	19,023,638	18,375,000	18,820,507		(212,045)			5.000	3.726	MN	117,396	918,750	09/21/2020	05/15/2027
44988M-AC-9	IRB HOLDING CORP			1	4.B FE	13,541,900	105.7970	13,483,828	12,745,000	13,268,677		(253,080)			7.000	3.847	JD	39,651	717,150	07/16/2021	06/15/2025
46284V-AJ-0	IRON MOUNTAIN INC			1	3.C FE	2,500,000	105.3820	2,634,553	2,500,000	2,500,000					5.250	5.250	JJ	60,521	139,635	06/17/2020	07/15/2030
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME			1	3.C FE	1,500,000	102.3470	1,535,205	1,500,000	1,500,000					5.000	5.000	MN	625		12/13/2021	07/15/2032
45074J-AA-2	ITT HOLDINGS LLC			1	4.B FE	4,990,300	99.0000	4,950,000	5,000,000	4,945,324	(45,000)	24			6.500	6.533	FA	156,181		12/22/2021	08/01/2029
466313-AG-8	JABIL CIRCUIT INC			1	2.C FE	980,000	102.6430	1,026,434	1,000,000	998,016		2,702			4.700	4.990	MS	13,839	47,000	02/24/2014	09/15/2022
466313-AK-9	JABIL INC			1	2.C FE	12,637,097	102.7230	13,075,572	12,729,000	12,648,226		7,641			3.000	3.081	JJ	176,085	383,992	07/06/2020	01/15/2031
466313-AK-9	JABIL INC	LS		1	2.C FE	5,481,138	102.7230	5,671,320	5,521,000	5,485,966		3,314			3.000	3.081	JJ	76,374	166,550	07/06/2020	01/15/2031
466313-AL-7	JABIL INC			1	2.C FE	8,189,711	99.7270	8,177,589	8,200,000	8,189,944		233			1.700	1.730	AO	29,429	59,831	12/22/2021	04/15/2026
47077W-AA-6	JANE STREET GROUP LLC			1	3.C FE	4,500,000	101.0000	4,545,000	4,500,000	4,500,000					4.500	4.500	MN	29,250		11/30/2021	11/15/2029
47077W-AA-6	JANE STREET GROUP LLC	LS		1	3.C FE	500,000	101.0000	505,000	500,000	500,000					4.500	4.500	MN	3,250		11/02/2021	11/15/2029
47216F-AA-5	JAZZ SECURITIES DAC			1	3.B FE	23,019,600	103.5440	23,462,035	22,659,000	22,988,207		(31,393)			4.375	4.020	JJ	666,395		12/01/2021	01/15/2029
47216F-AA-5	JAZZ SECURITIES DAC	LS		1	3.B FE	875,000	103.5440	906,010	875,000	875,000					4.375	4.375	JJ	25,734		04/22/2021	01/15/2029
445658-CF-2	JB HUNT TRANSPORT SERVICES INC			1	2.A FE	12,978,256	108.7050	13,914,202	12,800,000	12,977,354		(1,055)			3.875	3.504	MS	165,333	418,500	12/21/2021	03/01/2026
46592Q-AB-5	JBS FINANCE LUXEMBOURG SARL			1	2.C FE	19,789,400	98.8760	19,775,200	20,000,000	19,793,417		4,017			2.500	2.721	JJ	52,778		11/16/2021	01/15/2027
46590X-AD-8	JBS USA FOOD CO		D	1	2.C FE	15,797,570	100.0000	16,000,000	16,000,000	15,798,902		1,332			3.000	3.143	MN	40,000		12/22/2021	05/15/2032
46590X-AA-4	JBS USA LUX SA			1	2.C FE	10,619,300	110.0010	11,145,301	10,132,000	10,481,551		(89,610)			6.500	5.387	AO	139,034	658,580	10/05/2020	04/15/2029
46590X-AB-2	JBS USA LUX SA			1	2.C FE	7,095,000	108.7500	7,715,813	7,095,000	7,086,530		399			5.500	5.500	JJ	179,937	390,225	07/23/2019	01/15/2030
46590X-AC-0	JBS USA LUX SA			1	2.C FE	8,925,500	101.5000	9,023,350	8,890,000	8,923,365		(2,135)			3.750	3.700	JD	27,781	169,466	05/25/2021	12/01/2031
46592Q-AA-7	JBS USA LUX SA			1	2.C FE	7,694,970	100.3760	7,779,140	7,750,000	7,697,579		2,609			3.625	3.701	JJ	152,955		10/04/2021	01/15/2032
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC			1	2.C FE	2,760,290	107.8760	2,694,742	2,498,000	2,645,685		(54,836)			6.750	4.192	FA	63,699	168,615	12/06/2019	02/15/2028
47216Q-AB-9	JDE PEETS NV		D	1	2.C FE	9,935,500	96.5720	9,657,160	10,000,000	9,938,649		3,149			1.375	1.502	JJ	37,049		09/21/2021	01/15/2027
47216Q-AC-7	JDE PEETS NV		D	1	2.C FE	15,718,844	96.2110	15,291,840	15,894,000	15,720,637		1,794			2.250	2.376	MS	96,357		12/07/2021	09/24/2031
47216Q-AC-7	JDE PEETS NV	LS	D	1	2.C FE	7,962,696	96.2110	7,798,896	8,106,000	7,963,722		1,025			2.250	2.453	MS	49,143		12/07/2021	09/24/2031
47233J-GT-9	JEFFERIES GROUP LLC / JEFFERIES GR			1	2.B FE	4,953,800	98.3570	4,917,840	5,000,000	4,954,731		931			2.625	2.731	AO	30,260		10/05/2021	10/15/2031
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1	2.B FE	18,121,500	108.4430	19,519,812	18,000,000	18,079,281		(17,743)			4.300	4.180	JJ	356,900	774,000	02/05/2019	01/15/2026
476556-DB-8	JERSEY CENTRAL PWR & LT			1	2.B FE	7,142,655	106.3130	6,910,345	6,500,000	6,856,919		(153,162)			4.700	2.185	AO	76,375	305,500	02/11/2020	04/01/2024
46625H-JD-3	JPMORGAN CHASE & CO				1.F FE	345,741	100.2330	331,770	331,000	331,886		(13,855)			4.500	0.304	JJ	6,496	14,895	01/01/2021	01/24/2022
46625H-JE-1	JPMORGAN CHASE & CO				1.F FE	1,568,100	102.0060	1,520,909	1,491,000	1,523,514		(44,585)			3.250	0.249	MS	13,191	48,458	01/01/2021	09/23/2022
46625H-KC-3	JPMORGAN CHASE & CO			1	1.F FE	1,049,171	105.0030	1,050,027	1,000,000	1,048,783		(388)			3.125	1.489	JJ	13,715		12/22/2021	01/23/2025
46625H-RV-4	JPMORGAN CHASE & CO			1	1.F FE	11,758,700	105.5640	12,667,716	12,000,000	11,972,053		45,404			2.950	2.988	AO	88,500	236,000	12/21/2021	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			1	1.F FE	865,472	108.2530	866,026	800,000	865,169		(303)			3.782	2.085	FA	12,607		12/22/2021	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO	LS		1,3	1.F FE	2,057,025	108.6030	2,085,185	1,920,000	2,056,419		(605)			3.540	2.124	MN	11,328		12/22/2021	05/01/2028
46647P-AM-8	JPMORGAN CHASE & CO			1	1.F FE	1,851,282	107.1240	1,766,476	1,649,000	1,827,320		(23,962)			3.509	1.626	JJ	25,396	45,020	12/22/2021	01/23/2029
46647P-AU-0	JPMORGAN CHASE & CO			1,3	1.F FE	1,084,755	104.2180	1,042,176	1,000,000	1,051,781		(32,974)			3.797	0.464	JJ	16,665	37,970	01/01/2021	07/23/2024
46647P-BA-3	JPMORGAN CHASE & CO			1	1.F FE	17,868,977	108.0490	18,764,800	17,367,000	17,772,009		(96,968)			3.960	3.320	JJ	290,376	687,733	01/01/2021	01/29/2027
46647P-BH-8	JPMORGAN CHASE & CO			1	1.F FE	4,516,510	101.1790	4,654,248	4,600,000	4,540,281		13,385			2.005	2.331	MS	27,669	92,230	03/12/2020	03/13/2026
46647P-BK-1	JPMORGAN CHASE & CO			1,5	1.F FE	28,000,000	101.4970	28,419,132	28,000,000	28,000,000					2.083	2.083	AO	111,788	583,240	04/15/2020	04/22/2026
46647P-BW-5	JPMORGAN CHASE & CO			1,5	1.F FE	1,000,000	96.7850	967,851	1,000,000	1,000,000					1.040	1.040	FA	4,247	5,200	01/28/2021	02/04/2027
46647P-CB-0	JPMORGAN CHASE & CO			1,5	1.F FE	8,000,000	98.8210	7,905,712	8,000,000	8,000,000					1.578	1.578	AO	24,196	63,120	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,5	1.F FE	5,000,000	99.1660	4,958,280	5,000,000	5,000,000					2.069	2.069	JD	8,621	51,725	05/24/2021	06/01/2029
46647P-CP-9	JPMORGAN CHASE & CO			1	1.F FE	4,000,000	98.0230	3,920,908	4,000,000	4,000,000					1.470	1.470	MS	16,170		09/15/2021	09/22/2027
48128B-AB-7	JPMORGAN CHASE & CO				1.F FE	613,259	100.0690	597,411	597,000	605,351		(7,909)			2.972	1.609	JJ	8,181	17,743	01/01/2021	01/15/2023
48203R-AN-4	JUNIPER NETWORKS INC			1	2.B FE	14,496,520	98.2170	14,241,407	14,500,000	14,497,239		680			1.200	1.205	JD	10,150	174,000	12/03/2020	12/10/2025
48203R-AP-9	JUNIPER NETWORKS INC			1	2.B FE	7,984,880	94.4570	7,556,552	8,000,000	7,986,341		1,381			2.000	2.021	JD	9,333	160,000	12/03/2020	12/10/2030
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO			1	2.B FE	28,720,289	103.5560	29,102,455	28,103,000	28,613,415		(57,960)			2.875	2.617	MN	103,240	807,961	02/14/2020	11/15/2029
48242W-AC-0	KBR INC			1	3.C FE	12,665,000	102.0000	12,918,300	12,665,000	12,665,000					4.750	4.750	MS	152,068	601,588	09/16/2020	09/30/2028
487836-BW-7	KELLOGG COMPANY			1	2.B FE	9,853,993	113.1760	11,191,935	9,889,000	9,865,003		3,205			4.300	4.344	MN	54,335	425,227	05/07/2018	05/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
487836-BW-7	KELLOGG COMPANY	LS		1	2.B FE	110,607	113.1760	125,625	111,000	110,731		36			4.300	4.344	MN	610	4,773	05/07/2018	05/15/2028
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC			1	4.A FE	9,595,038	100.1250	9,541,913	9,530,000	9,540,175	(43,197)	(10,034)			4.875	4.740	MS	136,795	454,263	11/12/2020	09/15/2028
489170-AF-7	KENNAMETAL INC			1	2.B FE	4,996,950	99.4290	4,971,470	5,000,000	4,997,179		229			2.800	2.807	MS	46,667	73,111	02/08/2021	03/01/2031
489399-AL-9	KENNEDY-WILSON INC			1	4.A FE	2,904,150	102.2500	2,929,463	2,865,000	2,898,410		(5,740)			4.750	4.439	MS	45,363	75,604	03/01/2021	03/01/2029
489399-AL-9	KENNEDY-WILSON INC	LS		1	4.A FE	500,000	102.2500	511,250	500,000	500,000					4.750	4.750	MS	7,917	13,194	01/28/2021	03/01/2029
489399-AM-7	KENNEDY-WILSON INC	LS		1	4.A FE	1,020,000	103.0000	1,030,000	1,000,000	1,018,318		(1,682)			5.000	4.696	MS	16,667	27,778	03/01/2021	03/01/2031
489399-AN-5	KENNEDY-WILSON INC			1	4.A FE	17,475,000	101.3710	17,587,782	17,350,000	17,467,047	(3,917)	(4,036)			4.750	4.582	MS	293,022		11/02/2021	02/01/2030
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION				1.G FE	1,616,789	101.0070	1,616,110	1,600,000	1,616,724		(65)			3.180	2.985	MN	5,512		12/22/2021	10/15/2027
49338C-AB-9	KEYSPAN GAS EAST CORPORATION			1	2.A FE	5,000,000	102.0620	5,103,100	5,000,000	5,000,000					2.742	2.742	FA	51,793	137,100	08/02/2016	08/15/2026
49374J-AB-9	KIA CORP		D		2.A FE	2,990,730	99.6040	2,988,105	3,000,000	2,992,892		2,162			1.000	1.105	AO	6,250	15,000	04/12/2021	04/16/2024
493738-AE-8	KIA MOTORS CORPORATION		D		2.A FE	24,101,469	102.7300	24,963,341	24,300,000	24,249,342		37,126			3.000	3.163	AO	133,650	729,000	10/19/2017	04/25/2023
493738-AF-5	KIA MOTORS CORPORATION		D		2.A FE	6,417,170	106.8370	6,890,987	6,450,000	6,429,514		3,118			3.500	3.561	AO	41,388	225,750	10/19/2017	10/25/2027
494368-BY-8	KIMBERLY-CLARK CORPORATION			1	1.F FE	1,818,352	113.2070	1,811,317	1,600,000	1,817,520		(832)			3.950	1.825	MN	10,533		12/21/2021	11/01/2028
494386-AC-9	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	9,945,900	104.5110	10,451,100	10,000,000	9,980,741		5,622			3.250	3.314	MS	98,403	325,000	03/05/2015	03/12/2025
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	8,984,880	106.5850	9,592,659	9,000,000	8,995,316		1,626			4.250	4.271	MS	127,500	382,500	09/08/2014	09/01/2024
49456B-AR-2	KINDER MORGAN INC	LS		1	2.B FE	1,981,200	95.1600	1,903,200	2,000,000	1,983,478		1,627			2.000	2.100	FA	15,111	41,111	07/27/2020	02/15/2031
49456B-AU-5	KINDER MORGAN INC			1	2.B FE	1,591,818	99.6090	1,593,739	1,600,000	1,591,858		40			1.750	1.860	MN	4,044		12/22/2021	11/15/2026
49456B-AB-7	KINDER MORGAN INC/DELAWARE			1	2.B FE	5,258,040	106.8530	5,021,013	4,699,000	4,985,301		(148,055)			5.625	2.284	MN	33,774	264,319	02/18/2020	11/15/2023
50050N-AA-1	KONTOOR BRANDS INC			1	3.C FE	2,505,000	100.0000	2,505,000	2,505,000	2,505,000					4.125	4.125	MN	12,342		11/10/2021	11/15/2029
50077L-AB-2	KRAFT HEINZ FOODS CO			1	3.A FE	3,437,326	117.1000	4,328,016	3,696,000	3,446,714		5,219			4.375	4.848	JD	13,475	161,700	02/28/2020	06/01/2046
50077L-AB-2	KRAFT HEINZ FOODS CO	LS		1	3.A FE	456,875	117.1000	585,500	500,000	458,416		861			4.375	4.967	JD	1,823	21,875	02/28/2020	06/01/2046
50077L-AQ-9	KRAFT HEINZ FOODS CO				3.A FE	16,920,290	99.8820	16,889,979	16,910,000	16,889,979	22,608	(2,533)			0.966	0.172	FMAN	23,586	170,201	06/04/2018	08/10/2022
50077L-AV-8	KRAFT HEINZ FOODS CO			1	3.A FE	15,904,438	107.9430	16,191,375	15,000,000	15,845,110		(59,327)			3.750	2.973	AO	140,625	375,000	05/25/2021	04/01/2030
50077L-AZ-9	KRAFT HEINZ FOODS CO			1	3.A FE	10,944,308	125.5940	12,245,435	9,750,000	10,922,694		(21,615)			4.875	4.127	AO	118,828	475,313	02/12/2021	10/01/2049
50077L-BC-9	KRAFT HEINZ FOODS CO			1	3.A FE	6,522,688	108.0140	6,426,845	5,950,000	6,426,845	(42,199)	(53,644)			3.875	2.147	MN	29,461	115,281	05/26/2021	05/15/2027
50077L-BF-2	KRAFT HEINZ FOODS CO			1	3.A FE		114.1170								4.250	2.773	MS		112,050	03/09/2021	03/01/2031
50076X-AC-5	KRATON POLYMERS LLC/KRATON POLYMER			1	4.B FE	2,750,000	103.5110	2,846,553	2,750,000	2,750,000					4.250	4.250	JD	5,194	114,927	12/07/2020	12/15/2025
501555Q-AA-8	KYNDRYL HOLDINGS INC			1	2.C FE	15,150,704	97.3680	14,799,906	15,200,000	15,151,579		875			2.050	2.120	AO	65,782		12/22/2021	10/15/2026
501555Q-AC-4	KYNDRYL HOLDINGS INC			1	2.C FE	6,159,481	96.7790	6,000,286	6,200,000	6,159,714		233			2.700	2.805	AO	35,340		12/22/2021	10/15/2028
501555Q-AE-0	KYNDRYL HOLDINGS INC			1	2.C FE	3,989,800	97.0010	3,880,048	4,000,000	3,989,985		185			3.150	3.180	AO	26,600		10/07/2021	10/15/2031
501555Q-AG-5	KYNDRYL HOLDINGS INC			1	2.C FE	8,959,860	96.8090	8,712,819	9,000,000	8,960,137		277			4.100	4.133	AO	77,900		10/07/2021	10/15/2041
501797-AN-4	L BRANDS INC				3.B FE	7,556,375	110.5000	8,287,500	7,500,000	7,550,651		(6,966)			5.250	5.119	FA	164,063	393,750	11/10/2020	02/01/2028
501797-AU-8	L BRANDS INC			1	3.B FE	704,000	122.0000	858,880	704,000	704,000					9.375	9.375	JJ	33,000	68,383	06/04/2020	07/01/2025
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	8,477,135	103.1060	8,764,036	8,500,000	8,481,365		2,052			2.900	2.931	JD	10,956	246,500	11/13/2019	12/15/2029
502431-AL-3	L3HARRIS TECHNOLOGIES INC			1	2.B FE	9,417,884	108.7450	10,292,686	9,465,000	9,428,547		6,536			3.850	3.936	JD	16,196	364,403	05/06/2020	12/15/2026
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1	2.B FE	3,993,008	112.2410	4,489,656	4,000,000	3,994,239		756			4.400	4.426	JD	7,822	176,000	05/06/2020	06/15/2028
50168Q-AC-9	LABL INC			1	4.C FE	843,991	103.0630	876,031	850,000	844,111		121			5.875	6.000	MN	8,600		10/22/2021	11/01/2028
50168Q-AC-9	LABL INC	LS		1	4.C FE	992,930	103.0630	1,030,625	1,000,000	993,072		142			5.875	6.000	MN	10,118		10/22/2021	11/01/2028
50168Q-AD-7	LABL INC			1	5.B FE	2,735,000	100.5550	2,750,179	2,735,000	2,735,000					8.250	8.250	MN	38,860		10/22/2021	11/01/2029
50168Q-AD-7	LABL INC	LS		1	5.B FE	3,265,000	100.5550	3,283,121	3,265,000	3,265,000					8.250	8.250	MN	46,390		10/22/2021	11/01/2029
50540R-AW-2	LABORATORY CORP OF AMERICA			1	2.B FE	7,971,301	104.0290	8,314,006	7,992,000	7,975,148		1,862			2.950	2.980	JD	19,647	235,764	11/18/2019	12/01/2029
50540R-AX-0	LABORATORY CORPORATION OF AMERICA			1	2.B FE	10,178,413	98.8520	10,082,924	10,200,000	10,179,192		778			1.550	1.598	JD	13,175	71,688	12/22/2021	06/01/2026
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	10,756,563	100.6530	10,820,198	10,750,000	10,752,483	(3,625)	(455)			4.250	4.217	FA	190,365		11/01/2021	02/01/2027
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL			1	3.B FE	34,422,073	102.5000	34,828,475	33,979,000	34,407,715		(14,357)			4.750	4.435	JD	71,733	771,135	11/30/2021	06/15/2029
512807-AN-8	LAM RESEARCH CORPORATION			1	1.G FE	1,113,254	107.5380	1,116,239	1,038,000	1,112,686		(568)			3.800	1.493	MS	11,614		12/22/2021	03/15/2025
512807-AU-2	LAM RESEARCH CORPORATION			1	1.G FE	9,840,291	111.9690	9,184,809	8,203,000	9,650,733		(189,558)			4.000	1.415	MS	96,613	328,120	01/01/2021	03/15/2029
513075-BR-1	LAMAR MEDIA CORP			1	3.C FE	5,254,146	100.2500	5,263,125	5,250,000	5,246,960	(7,962)	576			3.750	3.694	JJ	90,781	93,750	12/22/2021	02/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC			1	3.C FE	11,324,125	102.6190	11,591,842	11,296,000	11,323,436		(689)			4.125	4.071	JJ	68,600		11/08/2021	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC			1	3.C FE	8,300,000	103.1270	8,559,541	8,300,000	8,300,000					4.375	4.375	JJ	53,460		10/19/2021	01/31/2032
513272-AE-4	LAMB WESTON HOLDINGS INC	LS		1	3.C FE	1,000,000	103.1270	1,031,270	1,000,000	1,000,000					4.375	4.375	JJ	6,441		10/19/2021	01/31/2032
05552B-AA-4	LBM ACQUISITION LLC			1	5.B FE	7,039,000	98.8750	6,959,811	7,039,000	6,959,811	(79,189)				6.250	6.250	JJ	202,860	252,964	06/24/2021	01/15/2029
05552B-AA-4	LBM ACQUISITION LLC	LS		1	5.B FE	3,286,000	98.8750	3,249,033	3,286,000	3,249,033	(36,968)				6.250	6.250	JJ	94,701	118,091	06/24/2021	01/15/2029
521088-AC-8	LD HOLDINGS GROUP LLC			1	4.B FE	2,591,000	94.2500	2,442,018	2,591,000	2,442,018	(148,983)				6.125	6.125	AO	39,675	81,554	03/23/2021	04/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
524660-AX-5	LEGGETT & PLATT INC			1	2.B FE	5,984,640	104.9480	6,296,880	6,000,000	5,994,984		1,622			3.800	3.831	MN	29,133	228,000	11/05/2014	11/15/2024
524660-AY-3	LEGGETT & PLATT INC			1	2.B FE	4,967,050	106.6110	5,330,545	5,000,000	4,979,250		3,123			3.500	3.579	MN	22,361	175,000	11/14/2017	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC			1	2.B FE	1,283,138	111.9280	1,444,987	1,291,000	1,285,008		691			4.400	4.476	MS	16,726	56,804	03/04/2019	03/15/2029
52532X-AB-1	LEIDOS INC			1	2.C FE	8,976,836	102.3900	9,215,100	9,000,000	8,983,091		6,255			2.950	3.091	MN	33,925	132,750	06/23/2021	05/15/2023
52532X-AD-7	LEIDOS INC			1	2.C FE	6,980,126	106.1920	7,433,440	7,000,000	6,982,630		2,504			3.625	3.704	MN	32,424	126,875	06/23/2021	05/15/2025
52532X-AH-8	LEIDOS INC			1	2.C FE	4,479,590	96.2780	4,332,510	4,500,000	4,480,581		991			2.300	2.353	FA	39,100	51,750	06/23/2021	02/15/2031
526107-AD-9	LENNOX INTERNATIONAL INC.			1	2.B FE	14,043,956	102.8410	14,500,511	14,100,000	14,083,811		8,273			3.000	3.064	MN	54,050	423,000	11/09/2016	11/15/2023
526107-AE-7	LENNOX INTERNATIONAL INC.			1	2.B FE	4,495,860	98.7110	4,442,013	4,500,000	4,497,006		810			1.350	1.369	FA	25,313	60,919	07/22/2020	08/01/2025
526107-AF-4	LENNOX INTERNATIONAL INC.			1	2.B FE	4,486,725	98.2570	4,421,561	4,500,000	4,489,287		1,811			1.700	1.745	FA	31,875	76,713	07/22/2020	08/01/2027
527298-BN-2	LEVEL 3 FINANCING INC			1	3.B FE	1,781,000	102.0000	1,816,620	1,781,000	1,781,000					4.625	4.625	MS	24,254	82,371	09/11/2019	09/15/2027
527298-BP-7	LEVEL 3 FINANCING INC			1	2.C FE	11,973,600	103.2450	12,389,400	12,000,000	11,980,545		3,387			3.400	3.435	MS	136,000	408,000	11/14/2019	03/01/2027
527298-BQ-5	LEVEL 3 FINANCING INC			1	2.C FE	12,998,050	101.7500	13,227,500	13,000,000	12,998,400		171			3.875	3.877	MN	64,368	503,750	11/14/2019	11/15/2029
527298-BR-3	LEVEL 3 FINANCING INC			1	3.B FE	16,241,972	99.0000	15,741,990	15,901,000	15,741,990	(318,491)	(65,960)			4.250	3.766	JJ	337,896	705,828	10/05/2020	07/01/2028
527298-BR-3	LEVEL 3 FINANCING INC	LS		1	3.B FE	2,444,506	99.0000	2,360,160	2,384,000	2,360,160	(69,577)	(12,036)			4.250	3.661	JJ	50,660	105,823	10/05/2020	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC			1	3.B FE	5,922,500	95.0000	5,700,000	6,000,000	5,700,000	(220,888)	5,888			3.625	3.821	JD	9,667	217,500	04/30/2021	01/15/2029
501955-AA-6	LG CHEM LTD		D		2.A FE	20,802,792	105.2160	21,919,649	20,833,000	20,817,013		5,390			3.250	3.279	AO	142,938	677,073	04/08/2019	10/15/2024
50187T-AF-3	LGI HOMES INC			1	3.C FE	19,283,588	99.6250	19,377,063	19,450,000	19,246,610	(39,806)	2,829			4.000	4.130	JJ	395,483		12/13/2021	07/15/2029
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	916,372	101.1350	875,827	866,000	878,624		(37,748)			4.950	0.564	MN	7,145	42,867	01/01/2021	05/01/2022
531546-AB-5	LIBERTY UTILITIES FINANCE GP1		C	1	2.B FE	14,462,300	95.3340	13,823,416	14,500,000	14,466,687		3,457			2.050	2.079	MS	87,524	290,644	09/16/2020	09/15/2030
53190F-AC-9	LIFE TIME FITNESS INC	LS		1	5.B FE	2,000,000	104.7920	2,095,840	2,000,000	2,000,000					8.000	8.000	AO	33,778	111,111	01/28/2021	04/15/2026
53190F-AA-3	LIFE TIME INC			1	4.B FE	7,871,375	103.5000	8,124,750	7,850,000	7,866,721		(4,654)			5.750	5.686	JJ	208,134	216,911	01/15/2021	01/15/2026
53219L-AS-8	LIFEPOINT HEALTH INC			1	4.B FE	2,025,000	100.7500	2,015,000	2,000,000	2,015,000	(9,752)	(248)			4.375	3.763	FA	33,056		12/21/2021	02/15/2027
53219L-AT-6	LIFEPOINT HEALTH INC			1	4.B FE	4,000,000	104.2500	4,170,000	4,000,000	4,000,000					6.750	6.750	AO	57,000	270,000	04/06/2020	04/15/2025
53219L-AU-3	LIFEPOINT HEALTH INC			1	5.A FE	1,775,000	99.5000	1,766,125	1,775,000	1,766,125	(5,059)				5.375	5.375	JJ	43,993	58,569	11/30/2020	01/15/2029
53219L-AU-3	LIFEPOINT HEALTH INC	LS		1	5.A FE	125,000	99.5000	124,375	125,000	124,375	(356)				5.375	5.375	JJ	3,098	4,125	11/30/2020	01/15/2029
536797-AE-3	LITHIA MOTORS INC			1	3.B FE	4,785,666	105.1800	4,774,120	4,539,000	4,761,710		(23,956)			4.625	2.984	JD	9,330	140,461	12/01/2021	12/15/2027
536797-AF-0	LITHIA MOTORS INC			1	3.B FE	9,005,588	106.7500	9,101,505	8,526,000	8,970,165		(35,423)			4.375	3.490	JJ	172,000	186,506	05/20/2021	01/15/2031
536797-AF-0	LITHIA MOTORS INC	LS		1	3.B FE	1,556,913	106.7500	1,573,495	1,474,000	1,550,789		(6,124)			4.375	3.490	JJ	29,736	32,244	05/20/2021	01/15/2031
536797-AG-8	LITHIA MOTORS INC			1	3.B FE	13,252,848	102.0900	13,166,547	12,897,000	13,154,781	(74,909)	(23,157)			3.875	3.243	JD	41,647	110,178	12/01/2021	06/01/2029
536797-AG-8	LITHIA MOTORS INC	LS		1	3.B FE	1,687,000	102.0900	1,722,258	1,687,000	1,687,000					3.875	3.875	JD	5,448	33,412	05/19/2021	06/01/2029
538034-AK-5	LIVE NATION ENTERTAINMENT INC			1	4.C FE	1,299,175	101.0000	1,366,530	1,353,000	1,317,982		11,018			4.875	5.879	MN	10,993	65,959	08/11/2020	11/01/2024
538034-AK-5	LIVE NATION ENTERTAINMENT INC	LS		1	4.C FE	5,961,075	101.0000	5,979,200	5,920,000	5,929,055	(1,881)	(12,454)			4.875	4.413	MN	48,100	229,125	11/01/2021	11/01/2024
538034-AN-9	LIVE NATION ENTERTAINMENT INC			1	4.C FE	12,223,050	103.2500	12,359,025	11,970,000	12,165,390	(8,145)	(48,770)			5.625	4.106	MS	198,253	392,063	11/02/2021	03/15/2026
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1	4.C FE	7,597,150	102.7500	7,764,818	7,557,000	7,582,340		(6,507)			4.750	4.646	AO	75,780	358,958	12/01/2020	10/15/2027
538034-AR-0	LIVE NATION ENTERTAINMENT INC	LS		1	4.C FE	7,023,600	102.7500	7,197,638	7,005,000	7,014,475		(3,357)			4.750	4.694	AO	70,245	332,738	12/01/2020	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1	4.A FE	9,416,840	109.3750	10,000,156	9,143,000	9,358,270		(47,730)			6.500	5.823	MN	75,938	594,295	10/05/2020	05/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT INC			1	4.A FE	16,286,125	99.2500	16,198,593	16,321,000	16,179,978	(105,790)	(357)			3.750	3.787	JJ	282,217	149,637	12/22/2021	01/15/2028
538034-AX-7	LIVE NATION ENTERTAINMENT INC	LS		1	4.A FE	179,000	99.2500	177,658	179,000	177,658	(1,343)				3.750	3.750	JJ	3,095	3,561	12/17/2020	01/15/2028
53944V-AH-2	LLOYDS BANK PLC		D		1.E FE	1,473,852	106.0460	1,406,175	1,326,000	1,440,519		(33,334)			3.500	0.892	MN	6,059	46,410	01/01/2021	05/14/2025
539439-AS-8	LLOYDS BANKING GROUP PLC		D		1.F FE	11,753,394	104.7700	12,160,677	11,607,000	11,698,582		(56,028)			4.050	3.538	FA	176,281	470,084	01/01/2021	08/16/2023
539439-AV-1	LLOYDS BANKING GROUP PLC		D	2	1.F FE	18,498,787	101.9480	18,850,241	18,490,000	18,498,718		(68)			2.438	2.422	FA	182,819	441,278	12/22/2021	02/05/2026
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.F FE	4,965,400	108.2130	5,410,630	5,000,000	4,980,968		3,371			3.750	3.834	JJ	88,542	187,500	01/04/2017	01/11/2027
53944Y-AF-0	LLOYDS BANKING GROUP PLC		D		1.F FE	10,753,366	108.6240	11,327,279	10,428,000	10,639,005		(59,638)			4.450	3.791	MN	68,318	464,046	01/15/2020	05/08/2025
53944Y-AK-9	LLOYDS BANKING GROUP PLC		D	1	1.F FE	20,910,594	100.3870	20,819,322	20,739,000	20,783,891		(126,703)			2.858	1.827	MS	171,230	464,111	12/21/2021	03/17/2023
53944Y-AM-5	LLOYDS BANKING GROUP PLC		D	1,5	1.F FE	8,000,000	100.1680	8,013,440	8,000,000	8,000,000					1.326	1.326	JD	4,715	106,080	06/08/2020	06/15/2023
53944Y-AP-8	LLOYDS BANKING GROUP PLC		D	1,5	1.F FE	6,574,302	98.4460	6,497,403	6,600,000	6,574,416		113			1.627	1.703	MN	14,914	54,233	12/22/2021	05/11/2027
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT			2	1.D	8,000,000	99.2750	7,941,969	8,000,000	7,941,969		14,858			4.000	4.000	JAJD	80,000	320,000	08/31/2018	10/01/2026
539830-BE-8	LOCKHEED MARTIN CORP			1	1.G FE	1,163,780	104.7320	1,117,495	1,067,000	1,140,804		(22,976)			2.900	0.688	MS	10,314	30,943	01/01/2021	03/01/2025
546347-AM-7	LOUISIANA PACIFIC CORP			1	3.B FE	6,372,500	101.9930	6,496,954	6,370,000	6,372,486		(14)			3.625	3.615	MS	67,991	99,494	12/22/2021	03/15/2029
548661-DH-7	LOWE S COMPANIES INC			1	2.A FE	740,001	106.4260	705,606	663,000	723,893		(16,108)			3.375	0.852	MS	6,589	22,376	01/01/2021	09/15/2025
548661-DX-2	LOWES COMPANIES INC			1	2.A FE	6,995,030	95.8340	6,708,345	7,000,000	6,995,790		638			1.300	1.310	AO	19,211	89,231	10/07/2020	04/15/2028
50212Y-AD-6	LPL HOLDINGS INC			1	3.B FE	13,750,000	102.3750	14,076,563	13,750,000	13,750,000					4.000	4.000	MS	161,944	275,000	03/04/2021	03/31/2029
50212Y-AF-1	LPL HOLDINGS INC			1	3.B FE	13,088,438	102.2890	13,231,017	12,935,000	13,066,589	(19,590)	(2,259)			4.375	4.222	MN	72,310	278,237	10/29/2021	05/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50212Y-AF-1	LPL HOLDINGS INC	LS		1	3.B FE	1,000,000	102.2890	1,022,885	1,000,000	1,000,000					4.375	4.375	MN	5,590	21,510	05/10/2021	05/15/2031
50220P-AB-9	LSEGA FINANCING PLC		D	1	1.G FE	2,996,970	98.0110	2,940,333	3,000,000	2,997,403		433			1.375	1.396	AO	9,740	20,625	03/25/2021	04/06/2026
50220P-AC-7	LSEGA FINANCING PLC		D	1	1.G FE	4,995,450	98.7060	4,935,280	5,000,000	4,995,899		449			2.000	2.014	AO	23,611	50,000	03/25/2021	04/06/2028
50221D-AA-7	LSF11 A5 HOLDCO LLC			1	5.A FE	900,000	98.5000	886,500	900,000	886,500	(13,500)				6.625	6.625	AO	12,919		09/30/2021	10/15/2029
50221D-AA-7	LSF11 A5 HOLDCO LLC	LS		1	5.A FE	2,100,000	98.5000	2,068,500	2,100,000	2,068,500	(31,500)				6.625	6.625	AO	30,144		09/30/2021	10/15/2029
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV			1	2.B FE		107.7150								3.500	0.000	MS		210,000	12/31/2021	03/02/2027
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC			1	2.B FE	4,400,008	98.3070	4,339,284	4,414,000	4,403,381		2,745			1.250	1.316	AO	13,794	56,682	10/06/2020	10/01/2025
55261F-AJ-3	M&T BANK CORPORATION			1	1.G FE	651,482	103.8050	259,512	250,000	262,302		(7,798)			3.550	0.402	JJ	3,821	15,141	01/01/2021	07/26/2023
55607P-AF-2	MACQUARIE GROUP LTD		D	1,5	1.G FE	14,900,000	97.9840	14,599,556	14,900,000	14,900,000					1.629	1.629	MS	66,074	60,680	06/15/2021	09/23/2027
55607P-AF-2	MACQUARIE GROUP LTD	LS	D	1,5	1.G FE	100,000	97.9840	97,984	100,000	100,000					1.629	1.629	MS	443	407	06/15/2021	09/23/2027
55760L-AA-5	MADISON IAQ LLC			1	4.B FE	5,575,000	100.2500	5,588,938	5,575,000	5,575,000					4.125	4.125	JD	639	120,734	06/16/2021	06/30/2028
55760L-AA-5	MADISON IAQ LLC	LS		1	4.B FE	2,475,000	100.2500	2,481,188	2,475,000	2,475,000					4.125	4.125	JD	284	53,599	06/16/2021	06/30/2028
55760L-AB-3	MADISON IAQ LLC			1	5.A FE	2,302,000	100.0000	2,302,000	2,302,000	2,302,000					5.875	5.875	JD	376	71,002	06/16/2021	06/30/2029
55760L-AB-3	MADISON IAQ LLC	LS		1	5.A FE	125,000	100.0000	125,000	125,000	125,000					5.875	5.875	JD	20	3,855	06/16/2021	06/30/2029
56085R-AA-8	MAJORDRIVE HOLDINGS IV LLC			1	5.B FE	5,000,000	96.7500	4,837,500	5,000,000	4,837,500	(162,500)				6.375	6.375	JD	26,563	159,375	05/12/2021	06/01/2029
56501R-AK-2	MANULIFE FINANCIAL CORP		A	1	1.G FE	3,000,000	102.3530	3,070,596	3,000,000	3,000,000					2.484	2.484	MN	8,694	74,520	05/14/2020	05/19/2027
56585A-AG-7	MARATHON PETROLEUM CORP			1	2.B FE	5,978,460	105.1360	6,308,166	6,000,000	5,993,398		2,281			3.625	3.668	MS	64,042	217,500	09/02/2014	09/15/2024
56585A-BH-4	MARATHON PETROLEUM CORP			1	2.B FE	11,228,063	109.0920	12,272,873	11,250,000	11,234,847		4,105			4.700	4.744	MN	88,125	528,750	04/23/2020	05/01/2025
571903-BG-7	MARRIOTT INTERNATIONAL INC			1	2.C FE	5,982,262	99.6940	5,981,640	6,000,000	5,982,973		711			2.850	2.885	AO	36,100	87,083	12/22/2021	04/15/2031
571903-BH-5	MARRIOTT INTERNATIONAL INC			1	2.C FE	10,955,059	97.0040	10,670,451	11,000,000	10,955,301		242			2.750	2.790	AO	83,188		12/22/2021	10/15/2033
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC			1	4.B FE	1,000,000	100.6520	1,006,520	1,000,000	1,000,000					4.500	4.500	JD	2,000	21,750	06/07/2021	06/15/2029
571676-AJ-4	MARS INC			1	1.F FE	3,893,456	97.0690	3,882,776	4,000,000	3,894,080		624			0.875	1.480	JJ	16,042		12/21/2021	07/16/2026
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1	2.A FE	3,813,472	108.5010	3,646,709	3,361,000	3,728,459		(85,013)			3.750	1.082	MS	37,461	126,038	01/01/2021	03/14/2026
571748-BF-8	MARSH & MCLENNAN COMPANIES INC			1	1.G FE	968,397	105.7630	928,597	878,000	940,389		(28,008)			3.875	0.626	MS	10,018	163,835	01/01/2021	03/15/2024
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1	2.B FE	9,975,000	107.5470	10,754,660	10,000,000	9,984,054		2,367			3.500	3.530	JD	15,556	350,000	12/06/2017	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIALS INC			2	2.B FE	4,448,880	100.8850	4,539,812	4,500,000	4,457,091		4,628			2.500	2.630	MS	33,125	112,500	03/05/2020	03/15/2030
573874-AC-8	MARVELL TECHNOLOGY INC			1	2.C FE	32,658,724	98.8180	32,412,304	32,800,000	32,661,121		2,396			1.650	1.753	AO	114,253	167,750	12/22/2021	04/15/2026
573874-AF-1	MARVELL TECHNOLOGY INC			1	2.C FE	25,807,511	101.4210	26,166,721	25,800,000	25,807,612		101			2.450	2.445	AO	133,443	311,354	12/22/2021	04/15/2028
573874-AJ-3	MARVELL TECHNOLOGY INC			1	2.C FE	2,994,575	101.8940	3,056,814	3,000,000	2,994,690		115			2.950	2.972	AO	18,683	44,987	10/08/2021	04/15/2031
573874-AL-8	MARVELL TECHNOLOGY INC			1	2.C FE	13,987,245	103.8960	14,545,412	14,000,000	13,987,586		340			4.200	4.263	JD	14,700	294,000	12/16/2021	06/22/2023
574599-BP-0	MASCO CORPORATION			1	2.B FE	11,696,226	95.9990	11,351,858	11,825,000	11,700,907		4,682			2.000	2.132	AO	59,125	118,250	08/18/2021	10/01/2030
574599-BS-4	MASCO CORPORATION			1	2.B FE	4,535,146	96.7920	4,452,414	4,600,000	4,535,931		785			1.500	1.739	FA	26,067	20,125	12/22/2021	02/15/2028
575385-AD-1	MASONITE INTERNATIONAL CORPORATION			1	3.A FE	7,182,625	104.8750	7,409,419	7,065,000	7,134,772		(20,442)			5.375	5.025	FA	158,227	379,744	08/05/2019	02/01/2028
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	1,693,665	103.6790	1,651,605	1,593,000	1,668,976		(24,689)			2.750	0.799	JD	1,095	31,983	12/22/2021	06/22/2024
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING LLC				1.B FE	19,319,920	102.4560	19,466,564	19,000,000	19,238,293		(44,586)			2.350	2.086	JJ	207,126	446,500	02/21/2020	01/14/2027
577081-BE-1	MATTEL INC			1	3.B FE	9,155,000	102.5520	9,383,508	9,150,000	9,154,079		(921)			3.375	3.363	AO	77,203	164,700	03/10/2021	04/01/2026
577081-BF-8	MATTEL INC			1	3.B FE	9,747,845	103.6250	9,892,043	9,546,000	9,725,346		(22,499)			3.750	3.271	AO	89,494	190,920	06/09/2021	04/01/2029
577081-BF-8	MATTEL INC	LS		1	3.B FE	5,185,750	103.6250	5,306,636	5,121,000	5,178,722		(7,028)			3.750	3.460	AO	48,009	102,420	06/09/2021	04/01/2029
579780-AR-8	MCCORMICK & COMPANY INCORPORATED			1	2.B FE	13,963,040	96.6460	13,530,370	14,000,000	13,969,470		6,430			0.900	0.954	FA	47,600	64,400	02/08/2021	02/15/2026
58013M-EU-4	MCDONALDS CORPORATION			1	2.A FE	3,607,124	106.2780	3,188,346	3,000,000	3,257,398		(74,305)			3.375	0.813	MN	9,844	101,250	01/01/2021	05/26/2025
581557-BR-5	MCKESSON CORP			1	2.A FE	9,954,700	97.6120	9,761,210	10,000,000	9,958,084		3,384			1.300	1.394	FA	50,194		08/09/2021	08/15/2026
552704-AE-8	MEG ENERGY CORP		A	1	3.C FE	1,588,125	106.4920	1,597,380	1,500,000	1,584,166		(3,959)			7.125	4.981	FA	44,531		11/05/2021	02/01/2027
552704-AF-5	MEG ENERGY CORP		A	1	3.C FE	10,988,820	104.6930	11,250,310	10,746,000	10,984,026		(4,794)			5.875	5.263	FA	263,053	84,422	12/13/2021	02/01/2029
58933Y-BD-6	MERCK & CO INC			1	1.E FE	9,982,400	100.4710	10,047,080	10,000,000	9,982,538		138			1.900	1.927	JD	11,083		12/07/2021	12/10/2028
59001K-AG-5	MERITOR INC			1	3.C FE	2,343,000	104.2500	2,442,578	2,343,000	2,343,000					6.250	6.250	JD	12,203	146,438	06/03/2020	06/01/2025
59001K-AH-3	MERITOR INC			1	3.C FE	4,641,688	100.2500	4,611,500	4,600,000	4,607,125	(26,316)	(7,625)			4.500	4.365	JD	9,200	215,050	11/18/2020	12/15/2028
59151K-AJ-7	METHANEX CORP		A	1	3.B FE	2,980,590	100.0560	3,001,680	3,000,000	2,982,758		359			5.650	5.695	JD	14,125	169,500	11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP		A	1	3.B FE	14,924,550	104.6450	15,696,750	15,000,000	14,974,660		7,989			4.250	4.312	JD	53,125	637,500	11/13/2014	12/01/2024
59151K-AL-2	METHANEX CORPORATION	LS	A	1	3.B FE	3,998,760	105.4520	4,218,080	4,000,000	3,998,984		101			5.250	5.254	JD	9,333	210,000	09/09/2019	12/15/2029
59155L-AA-0	METIS MERGER SUB LLC			1	5.B FE	6,512,430	98.2190	6,384,235	6,500,000	6,384,235	(126,208)	(1,987)			6.500	6.463	MN	53,986	224,160	05/05/2021	05/15/2029
591894-CC-2	METROPOLITAN EDISON COMPANY			1	2.B FE	4,571,416	111.2240	5,090,727	4,577,000	4,572,834		497			4.300	4.315	JJ	90,752	196,811	01/07/2019	01/15/2029
591894-CC-2	METROPOLITAN EDISON COMPANY	LS		1	2.B FE	111,863	111.2240	124,571	112,000	111,898		12			4.300	4.315	JJ	2,221	4,816	01/07/2019	01/15/2029
59217G-AQ-2	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	692,935	100.9250	669,133	663,000	669,517		(23,419)			3.875	0.331	AO	5,709	25,691	01/01/2021	04/11/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA			1	3.C FE	268,650	107.5000	290,250	270,000	269,095		170			4.500	4.581	MS	4,050	12,150	04/11/2019	09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA			1	3.C FE	2,130,000	106.8720	2,137,440	2,000,000	2,086,111		(34,735)			5.625	3.682	MN	18,750	112,500	09/22/2020	05/01/2024
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA			1	3.C FE	4,176,515	113.0000	4,520,000	4,000,000	4,133,075		(22,490)			5.750	5.000	FA	95,833	230,000	01/09/2020	02/01/2027
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA			1	3.C FE	3,221,250	106.6090	3,198,270	3,000,000	3,178,152		(43,098)			4.625	2.810	JD	6,167	138,750	02/09/2021	06/15/2025
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA			1	3.C FE	6,357,275	105.0000	6,536,250	6,225,000	6,344,325		(12,950)			3.875	3.567	FA	91,127	178,234	02/09/2021	02/15/2029
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA	LS		1	3.C FE	85,000	105.0000	89,250	85,000	85,000					3.875	3.875	FA	1,244	2,434	11/17/2020	02/15/2029
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED			1	2.C FE	22,250,000	104.2350	23,192,199	22,250,000	22,250,000					4.333	4.333	JD	80,341	964,093	06/07/2019	06/01/2023
595017-AX-2	MICROCHIP TECHNOLOGY INCORPORATED				2.C FE	7,000,000	98.1630	6,871,389	7,000,000	7,000,000					0.983	0.983	MS	22,937	17,776	05/18/2021	09/01/2024
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED				2.C FE	14,500,000	102.1300	14,808,778	14,500,000	14,500,000					2.670	2.670	MS	129,050	193,575	06/02/2021	09/01/2023
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED			1	2.C FE	2,879,774	103.8580	2,977,595	2,867,000	2,877,492		(2,282)			4.250	4.134	MS	40,616	60,924	06/02/2021	09/01/2025
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED	LS		1	2.C FE	2,724,648	103.8580	2,734,568	2,633,000	2,708,276		(16,372)			4.250	3.363	MS	37,301	55,951	06/02/2021	09/01/2025
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED				2.C FE	12,500,000	99.1200	12,390,050	12,500,000	12,500,000					0.972	0.972	FA	45,900		12/27/2021	02/15/2024
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST			1	4.A FE	3,365,000	100.2610	3,373,766	3,365,000	3,365,000					5.625	5.625	JJ	95,166		06/28/2021	01/15/2030
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1	4.C FE	4,209,780	103.0000	4,267,290	4,143,000	4,176,390	(11,921)	(21,469)			5.375	4.727	FA	84,126	222,686	02/10/2021	08/15/2027
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY			1	2.B FE	18,379,798	103.6470	19,088,705	18,417,000	18,399,541		7,285			3.900	3.944	AO	179,566	718,263	03/07/2019	04/01/2024
59833C-AB-8	MIDWEST CONNECTOR CAPITAL COMPANY			1	2.B FE	8,382,548	100.1800	8,403,098	8,388,000	8,387,533		1,835			3.625	3.648	AO	76,016	304,065	03/07/2019	04/01/2022
59833C-AB-8	MIDWEST CONNECTOR CAPITAL COMPANY	LS		1	2.B FE	6,025,081	100.1800	6,039,852	6,029,000	6,028,664		1,319			3.625	3.648	AO	54,638	218,551	03/07/2019	04/01/2022
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1	2.C PL	14,318,750	106.7500	15,478,750	14,500,000	14,372,743		36,670			6.500	6.823	MJSD	28,799	939,882	06/25/2020	06/20/2027
603051-AA-1	MINERAL RESOURCES LTD		D	1	3.C FE	17,886,101	107.8180	18,035,795	16,728,000	17,764,939		(101,238)			8.125	4.504	MN	226,525	299,244	11/02/2021	05/01/2027
603051-AA-1	MINERAL RESOURCES LTD	LS	D	1	3.C FE	286,531	107.8180	285,718	265,000	284,798		(1,733)			8.125	3.693	MN	3,589		11/02/2021	05/01/2027
603158-AA-4	MINERALS TECHNOLOGIES INC.			1	3.C FE	8,130,000	103.6550	8,292,400	8,000,000	8,108,386		(21,614)			5.000	4.574	JJ	200,000	300,556	03/24/2021	07/01/2028
605417-CB-8	MISSISSIPPI POWER COMPANY			1	2.A FE	8,376,564	109.5210	9,199,764	8,400,000	8,384,309		2,172			3.950	3.984	MS	83,872	331,800	03/22/2018	03/30/2028
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,111,231	108.1950	2,012,418	1,860,000	2,069,827		(41,404)			3.850	1.072	MS	23,870	55,748	12/22/2021	03/01/2026
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,550,000	102.5910	2,616,058	2,550,000	2,550,000					2.527	2.527	MS	19,332	64,439	09/06/2016	09/13/2023
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	18,364,549	106.8590	19,555,160	18,300,000	18,364,056		(493)			3.777	3.656	MS	228,477	657,198	12/22/2021	03/02/2025
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	7,354,884	104.2870	7,074,844	6,784,000	7,133,501		(221,383)			3.761	0.463	JJ	109,855	255,146	01/01/2021	07/26/2023
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	4,000,000	105.6370	4,225,484	4,000,000	4,000,000					3.195	3.195	JJ	57,865	127,800	07/11/2019	07/18/2029
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	37,250,000	101.9800	37,987,513	37,250,000	37,250,000					2.193	2.193	FA	285,912	816,893	02/18/2020	02/25/2025
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	14,670,115	99.4440	14,618,253	14,700,000	14,670,340		225			1.412	1.471	JJ	94,557	136,964	12/21/2021	07/17/2025
606822-BW-3	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1	1.G FE	17,000,000	98.7730	16,791,444	17,000,000	17,000,000					0.953	0.953	JJ	72,454		07/12/2021	07/19/2025
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC		D	1	1.G FE	15,000,000	101.4780	15,221,700	15,000,000	15,000,000					2.226	2.226	MN	33,390	333,900	02/18/2020	05/25/2026
60687Y-BF-5	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	10,000,000	100.2420	10,024,220	10,000,000	10,000,000					1.241	1.241	JJ	58,948	124,100	07/06/2020	07/10/2024
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	4,500,000	99.4800	4,476,618	4,500,000	4,500,000					0.849	0.849	MS	11,992	38,205	09/01/2020	09/08/2024
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC		D	1,5	1.G FE	20,000,000	98.3790	19,675,860	20,000,000	20,000,000					1.554	1.554	JJ	148,493		07/06/2021	07/09/2027
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC		D		2.A FE	5,000,000	97.4650	4,873,225	5,000,000	5,000,000					2.564	2.564	MS	38,460		09/08/2021	09/13/2031
60855R-AJ-9	MOLINA HEALTHCARE INC			1	3.C FE	7,866,890	103.0000	7,946,450	7,715,000	7,827,425		(30,009)			4.375	3.918	JD	15,001	337,531	10/05/2020	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC			1	3.C FE	3,052,500	103.7500	3,164,375	3,050,000	3,052,264		(211)			3.875	3.865	MN	15,102	117,531	11/02/2020	11/15/2030
60855R-AK-6	MOLINA HEALTHCARE INC	LS		1	3.C FE	501,250	103.7500	518,750	500,000	501,132		(105)			3.875	3.845	MN	2,476	19,267	11/02/2020	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE INC			2	3.C FE	19,097,500	100.6250	19,219,375	19,100,000	19,097,524		24			3.875	3.877	MN	92,516		11/02/2021	05/15/2032
60871R-AG-5	MOLSON COORS BREWING CO			1	2.C FE	26,153,781	104.6750	28,717,477	27,435,000	26,699,464		146,319			3.000	3.646	JJ	379,518	823,050	06/04/2019	07/15/2026
609207-AR-6	MONDELEZ INTERNATIONAL INC			1	2.B FE	14,919,300	107.8140	16,172,025	15,000,000	14,950,055		11,035			3.625	3.713	FA	208,438	543,750	02/11/2019	02/13/2026
610202-BR-3	MONONGAHELA POWER COMPANY			1	1.G FE	4,298,194	106.9440	4,598,596	4,300,000	4,298,951		174			3.550	3.555	MN	19,505	152,650	05/09/2017	05/15/2027
615369-AP-0	MOODYS CORPORATION			1	2.A FE	5,074,903	112.8300	5,634,750	4,994,000	5,054,470		(7,236)			4.250	4.052	FA	88,435	212,245	01/23/2019	02/01/2029
615394-AM-5	MOOG INC			1	3.C FE	2,789,000	100.7500	2,809,918	2,789,000	2,789,000					4.250	4.250	JD	5,268	118,533	12/06/2019	12/15/2027
617446-8G-7	MORGAN STANLEY			1	1.G FE	1,013,209	113.9560	1,014,207	890,000	1,012,810		(399)			4.431	2.302	JJ	17,308		12/22/2021	01/23/2030
617446-8J-1	MORGAN STANLEY			1,3	1.F FE	16,156,492	103.0500	16,632,205	16,140,000	16,156,335		(156)			2.720	2.678	JJ	193,895	424,320	12/22/2021	07/22/2025
617446-8Q-5	MORGAN STANLEY			1,5	1.F FE	39,000,000	101.9620	39,765,063	39,000,000	39,000,000					2.188	2.188	AO	149,331	853,320	04/23/2020	04/28/2026
61744Y-AK-4	MORGAN STANLEY			1	1.G FE	10,281,481	107.8090	9,757,811	9,051,000	10,109,483		(171,997)			3.591	1.396	JJ	143,551	296,222	12/22/2021	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	7,684,911	108.8180	7,213,519	6,629,000	7,541,657		(143,253)			3.772	1.396	JJ	109,048	250,046	01/01/2021	01/24/2029
61744Y-AQ-1	MORGAN STANLEY			1	1.G FE	13,500,000	103.4540	13,966,317	13,500,000	13,500,000					3.737	3.737	AO	93,892	504,495	04/19/2018	04/24/2024
61746B-EF-9	MORGAN STANLEY			1	1.G FE	8,847,990	108.4160	9,757,431	9,000,000	8,915,960		14,808			3.625	3.830	JJ	145,906	326,250	01/18/2017	01/20/2027
61747Y-EC-5	MORGAN STANLEY			1,5	1.F FE	982,953	98.4240	984,239	1,000,000	983,025		72			1.512	1.835	JJ	6,762		12/22/2021	07/20/2027
61747Y-EF-8	MORGAN STANLEY			1	2.A FE	6,806,240	96.2950	6,740,650	7,000,000	6,806,775		535			2.484	2.713	MS	50,715		12/09/2021	09/16/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61747Y-EG-6	MORGAN STANLEY			1,5	1.F FE	5,989,964	99.2100	5,952,606	6,000,000	5,990,028		64			1.164	1.209	AO	13,968		12/22/2021	10/21/2025
61761J-VL-0	MORGAN STANLEY	LS		1	1.G FE	1,179,993	106.4950	1,247,056	1,171,000	1,174,552		(1,181)			3.700	3.586	AO	8,184	43,327	01/19/2017	10/23/2024
61772B-AB-9	MORGAN STANLEY			1,5	1.F FE	11,183,420	99.0140	11,089,590	11,200,000	11,183,493		74			1.593	1.622	MN	28,249	84,960	12/22/2021	05/04/2027
620076-BN-8	MOTOROLA SOLUTIONS INC			1	2.C FE	9,996,000	114.2510	11,425,080	10,000,000	9,996,874		348			4.600	4.605	MN	48,556	460,000	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.C FE	16,467,330	96.6090	15,940,469	16,500,000	16,471,292		2,883			2.300	2.322	MN	48,492	379,500	08/10/2020	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	3,399,414	100.1800	3,406,123	3,400,000	3,399,415		1			2.750	2.752	MN	9,610	41,250	12/22/2021	05/24/2031
62482B-AA-0	MOZART DEBT MERGER SUB INC			1	4.A FE	39,695,938	99.6470	39,609,683	39,750,000	39,570,294	(126,279)	635			3.875	3.896	AO	325,177		11/26/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC			1	4.C FE	3,174,000	101.3640	3,207,157	3,164,000	3,173,954		(46)			5.250	5.174	AO	35,068		12/22/2021	10/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC	LS		1	4.C FE	8,336,000	101.3640	8,449,703	8,336,000	8,336,000					5.250	5.250	AO	92,391		09/30/2021	10/01/2029
553283-AC-6	MPH ACQUISITION HOLDINGS LLC	LS		1	4.C FE	26,942,398	95.1000	26,263,767	27,617,000	26,012,386	(655,492)	19,923			5.750	6.152	MN	264,663	1,310,420	12/22/2021	11/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC			1	4.A FE	3,601,000	101.3750	3,650,514	3,601,000	3,601,000					5.500	5.500	MS	69,869		08/17/2021	09/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC	LS		1	4.A FE	7,562,000	101.3750	7,665,978	7,562,000	7,562,000					5.500	5.500	MS	146,724		08/17/2021	09/01/2028
55336V-AA-8	MPLX LP			1	2.B FE	7,027,230	106.6500	7,465,472	7,000,000	7,009,662		(2,854)			4.000	3.953	FA	105,778	280,000	02/09/2015	02/15/2025
55336V-AE-0	MPLX LP			1	2.B FE	416,980	104.1040	416,415	400,000	416,713		(267)			4.500	1.736	JJ	8,300		12/22/2021	07/15/2023
55336V-AK-6	MPLX LP			1	2.B FE	573,208	109.4080	543,756	497,000	561,324		(11,883)			4.125	1.511	MS	6,834	20,501	01/01/2021	03/01/2027
55336V-AR-1	MPLX LP			1	2.B FE	16,121,486	108.3660	17,338,560	16,000,000	16,142,013		5,022			4.000	3.831	MS	188,444	560,000	12/21/2021	03/15/2028
55336V-AS-9	MPLX LP			1	2.B FE	3,977,280	114.1820	4,567,272	4,000,000	3,983,068		1,946			4.800	4.871	FA	72,533	192,000	11/07/2018	02/15/2029
55336V-BN-9	MPLX LP			1	2.B FE	2,828,381	110.7610	3,140,072	2,835,000	2,829,616		784			4.250	4.287	JD	10,041	120,488	05/27/2020	12/01/2027
55336V-BP-4	MPLX LP			1	2.B FE	3,650,276	121.4250	4,123,603	3,396,000	3,642,484		(4,952)			5.200	4.712	JD	14,716	176,592	05/27/2020	12/01/2047
55336V-BQ-2	MPLX LP			1	2.B FE	4,496,085	99.5430	4,479,440	4,500,000	4,496,563		350			2.650	2.660	FA	45,050	118,256	08/11/2020	08/15/2030
55336V-BR-0	MPLX LP			1	2.B FE	17,636,999	98.9940	17,497,172	17,675,000	17,646,055		6,633			1.750	1.791	MS	103,104	320,482	08/11/2020	03/01/2026
55336V-BR-0	MPLX LP	LS		1	2.B FE	1,322,151	98.9940	1,311,669	1,325,000	1,322,830		497			1.750	1.791	MS	7,729	24,025	08/11/2020	03/01/2026
55342U-AH-7	MPT OPER PARTNERSP/FINL			1	3.A FE	930,949	104.6250	924,885	884,000	924,885	(1,872)	(4,193)			5.000	1.950	AO	9,331		11/01/2021	10/15/2027
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT			1	3.A FE	8,525,938	102.8750	8,487,188	8,250,000	8,391,859		(50,664)			5.250	4.537	FA	180,469	433,125	04/11/2019	08/01/2026
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT			2	3.A FE	4,528,330	101.1250	4,550,625	4,500,000	4,522,500	(5,727)	(103)			3.500	3.387	MS	46,375	68,299	12/22/2021	03/15/2031
55354G-AH-3	MSCI INC			1	3.A FE	3,561,360	104.5000	3,561,360	3,408,000	3,543,873		(17,487)			4.000	3.396	MN	17,419	136,320	03/15/2021	11/15/2029
55354G-AK-6	MSCI INC			1	3.A FE	2,015,000	102.2500	2,045,000	2,000,000	2,013,517		(1,483)			3.625	3.502	MS	24,167	36,250	03/12/2021	09/01/2030
55354G-AL-4	MSCI INC			1	3.A FE	13,720,625	104.1250	13,838,213	13,290,000	13,655,350	(30,792)	(29,475)			3.875	3.311	JD	42,916	408,425	09/29/2021	02/15/2031
55354G-AM-2	MSCI INC			1	3.A FE	2,000,000	103.7500	2,075,000	2,000,000	2,000,000					3.625	3.625	MN	12,083	33,632	04/30/2021	11/01/2031
55354G-AQ-3	MSCI INC			1	3.A FE	2,000,000	101.1250	2,022,500	2,000,000	2,000,000					3.250	3.250	FA	24,194		08/03/2021	08/15/2033
626717-AJ-1	MURPHY OIL CORPORATION			1	3.C FE	1,784,780	102.7880	1,915,968	1,864,000	1,798,905		14,125			5.750	6.856	FA	40,490	107,180	01/28/2021	08/15/2025
626717-AJ-1	MURPHY OIL CORPORATION	LS		1	3.C FE	2,060,220	102.7880	2,195,552	2,136,000	2,066,459	24,400	12,685			5.750	6.605	FA	46,399	122,820	01/28/2021	08/15/2025
626717-AM-4	MURPHY OIL CORPORATION			1	3.C FE	10,277,575	103.2470	10,154,342	9,835,000	10,154,342	(95,951)	(27,281)			5.875	4.303	JD	48,151	288,903	10/14/2021	12/01/2027
626717-AN-2	MURPHY OIL CORPORATION			1	3.B FE	2,367,250	106.2830	2,367,985	2,228,000	2,363,528		(3,722)			6.375	4.865	JJ	65,494		11/10/2021	07/15/2028
626717-AN-2	MURPHY OIL CORPORATION	LS		1	3.B FE	1,617,125	106.2830	1,617,627	1,522,000	1,614,750		(2,375)			6.375	4.862	JJ	44,740		11/10/2021	07/15/2028
626738-AD-0	MURPHY OIL USA INC			1	3.B FE	13,317,073	104.0000	13,168,480	12,662,000	13,037,055	619	(163,408)			5.625	4.174	MN	118,706	712,238	09/21/2020	05/01/2027
626738-AD-0	MURPHY OIL USA INC	LS		1	3.B FE	117,803	104.0000	117,520	113,000	115,812		(761)			5.625	4.808	MN	1,059	6,356	04/08/2019	05/01/2027
626738-AF-5	MURPHY OIL USA INC			1	3.B FE	1,902,850	99.3750	1,888,125	1,900,000	1,888,125	(14,439)	(286)			3.750	3.732	FA	26,917	38,792	01/21/2021	02/15/2031
626738-AE-8	MURPHY USA INC			1	3.B FE	6,843,340	105.2500	6,906,505	6,562,000	6,774,713	189	(44,536)			4.750	3.918	MS	91,777	311,695	10/08/2020	09/15/2029
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY			1	2.A FE	8,400,000	109.2200	9,174,514	8,400,000	8,400,000					3.919	3.919	FA	137,165	329,196	07/24/2018	08/01/2028
632525-AY-7	NATIONAL AUSTRALIA BANK LTD		D		1.G FE	2,000,000	100.2900	2,005,808	2,000,000	2,000,000					2.990	2.990	MN	6,644	29,900	05/17/2021	05/21/2031
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	2,492,150	109.5700	2,739,250	2,500,000	2,496,762		813			5.200	5.241	JJ	59,944	130,000	06/22/2015	07/15/2025
636180-BN-0	NATIONAL FUEL GAS COMPANY			1	2.C FE	2,135,316	106.0930	2,280,995	2,150,000	2,140,889		1,394			3.950	4.034	MS	25,006	84,925	09/18/2017	09/15/2027
636180-BP-5	NATIONAL FUEL GAS COMPANY			1	2.C FE	2,481,825	110.3110	2,757,775	2,500,000	2,486,988		1,618			4.750	4.842	MS	39,583	118,750	08/08/2018	09/01/2028
63633D-AF-1	NATIONAL HEALTH INVESTORS INC.			1	2.C FE	793,568	96.4150	771,320	800,000	794,086		518			3.000	3.094	FA	10,000	12,333	01/19/2021	02/01/2031
63633D-AF-1	NATIONAL HEALTH INVESTORS INC.	LS		1	2.C FE	4,166,232	96.4150	4,049,430	4,200,000	4,168,952		2,720			3.000	3.094	FA	52,500	64,750	01/19/2021	02/01/2031
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI			1	1.E FE	13,363,580	103.5950	13,467,298	13,000,000	13,362,791		(3,899)			2.950	1.589	FA	153,400	88,500	12/21/2021	02/07/2024
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI			1	1.E FE	2,060,767	106.1870	2,192,757	2,065,000	2,062,590		411			3.050	3.074	AO	11,547	62,983	04/18/2017	04/25/2027
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC			1	4.B FE	950,000	98.7500	938,125	950,000	938,125	(11,875)				5.125	5.125	JD	2,164	50,175	12/01/2020	12/15/2030
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC			2	4.B FE	492,000	99.5000	489,540	492,000	489,540	(2,460)				5.750	5.750	MN	4,479		11/01/2021	11/15/2031
63861V-AC-1	NATIONWIDE BUILDING SOCIETY		D	1	2.A FE	4,985,000	104.7230	5,220,442	4,985,000	4,985,000					4.363	4.363	FA	90,623	217,496	07/25/2018	08/01/2024
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	LS	D	1	2.A FE	1,015,000	104.7230	1,062,938	1,015,000	1,015,000					4.363	4.363	FA	18,452	44,284	07/25/2018	08/01/2024
639057-AC-2	NATWEST GROUP PLC		D	1	2.A FE	7,000,000	98.6290	6,904,009	7,000,000	7,000,000					1.642	1.642	JD	5,428	57,470	06/09/2021	06/14/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63906Y-AD-0	NATWEST MARKETS PLC		D		1.F FE	13,996,640	98.3620	13,770,736	14,000,000	13,996,806		166			1.600	1.605	MS	57,244		09/24/2021	09/29/2026
63938C-AE-8	NAVIENT CORP				3.C FE	5,555,284	107.8120	5,497,334	5,099,000	5,463,284	(15,802)	(76,198)			7.250	2.810	MS	98,581	97,839	12/08/2021	09/25/2023
63938C-AH-1	NAVIENT CORP				3.C FE	2,161,500	110.0000	2,200,000	2,000,000	2,125,271		(32,320)			6.750	4.777	JD	2,250	135,000	11/12/2020	06/25/2025
78442F-ET-1	NAVIENT CORP			1	3.C FE	11,241,136	106.6250	11,898,284	11,159,000	11,201,871		(17,629)			6.125	5.938	MS	182,264	683,489	05/21/2019	03/25/2024
62878U-2A-9	NBN CO LTD		D	1	1.E FE	9,463,762	98.4830	9,355,857	9,500,000	9,466,109		2,347			1.450	1.535	MN	21,428	58,000	12/22/2021	05/05/2026
62886E-BA-5	NCR CORPORATION			1	4.A FE	9,731,250	103.5200	10,067,320	9,725,000	9,730,428		(822)			5.125	5.110	AO	105,219	261,663	03/29/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC			1	4.C FE	8,965,000	103.2500	9,256,363	8,965,000	8,965,000					5.500	5.500	AO	104,094	265,713	03/17/2021	04/15/2029
64110D-AF-1	NETAPP INC			1	2.B FE	8,597,850	104.5060	8,987,507	8,600,000	8,599,098		309			3.300	3.304	MS	72,527	283,800	09/26/2017	09/29/2024
64110D-AL-8	NETAPP INC			1	2.B FE	17,988,120	100.7410	18,133,290	18,000,000	17,991,626		2,310			1.875	1.889	JD	8,438	337,500	06/17/2020	06/22/2025
644274-AG-7	NEW ENTERPRISE STONE & LIME CO INC			1	5.B FE	2,830,000	107.0000	3,028,100	2,830,000	2,830,000					9.750	9.750	JJ	127,232	275,925	07/01/2020	07/15/2028
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC			1	4.B FE	7,500,000	101.4000	7,605,000	7,500,000	7,500,000					5.250	5.250	JJ	90,781		09/29/2021	07/15/2028
644393-AB-6	NEW FORTRESS ENERGY INC				3.C FE	1,400,000	99.2500	1,389,500	1,400,000	1,389,500	(10,500)				6.500	6.500	MS	23,003	42,467	03/26/2021	09/30/2026
644393-AB-6	NEW FORTRESS ENERGY INC	LS			3.C FE	1,600,000	99.2500	1,588,000	1,600,000	1,588,000	(12,000)				6.500	6.500	MS	26,289	48,533	03/26/2021	09/30/2026
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING				1.A FE	1,382,830	103.6350	1,335,849	1,289,000	1,352,163		(30,667)			2.900	0.488	JJ	17,029	37,381	01/01/2021	01/17/2024
651229-BB-1	NEWELL BRANDS INC			1	3.A FE	4,052,913	109.0000	3,983,950	3,655,000	3,973,102		(79,811)			4.875	2.216	JD	14,848	178,181	02/12/2021	06/01/2025
651229-AV-8	NEWELL RUBBERMAID INC			1	3.A FE	4,438,624	103.0000	4,573,200	4,440,000	4,439,726		209			4.350	3.855	AO	48,285	193,140	03/18/2016	04/01/2023
651229-AW-6	NEWELL RUBBERMAID INC			1,5	3.A FE	10,367,375	109.0260	10,604,910	9,727,000	10,217,507	(15,541)	(102,414)			4.700	3.005	AO	114,292	457,169	02/24/2021	04/01/2026
651229-AW-6	NEWELL RUBBERMAID INC	LS		1,5	3.A FE	114,845	109.0260	112,296	103,000	112,296	(673)	(1,875)			4.700	2.296	AO	1,210	4,841	02/24/2021	04/01/2026
651290-AR-9	NEWFIELD EXPLORATION COMPANY			1	2.C FE	2,562,500	110.8520	2,771,293	2,500,000	2,536,471		(8,053)			5.375	4.968	JJ	67,188	134,375	07/25/2018	01/01/2026
651290-AR-9	NEWFIELD EXPLORATION COMPANY	LS		1	2.C FE	2,050,000	110.8520	2,217,034	2,000,000	2,029,176		(6,442)			5.375	4.968	JJ	53,750	107,500	07/25/2018	01/01/2026
65249B-AA-7	NEWS CORP			1	3.B FE	8,200,000	101.0000	8,282,000	8,200,000	8,200,000					3.875	3.875	MN	40,601	185,354	04/08/2021	05/15/2029
65336Y-AN-3	NEXSTAR BROADCASTING INC			1	4.B FE	2,404,080	101.8750	2,436,850	2,392,000	2,401,336		(2,178)			4.750	4.638	MN	18,937	124,982	09/21/2020	11/01/2028
65336Y-AN-3	NEXSTAR BROADCASTING INC	LS		1	4.B FE	5,621,170	101.8750	5,713,150	5,608,000	5,618,179		(2,375)			4.750	4.698	MN	44,397	293,018	09/21/2020	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	5,249,650	108.3300	5,416,485	5,000,000	5,191,395		(32,866)			3.550	2.773	MN	29,583	177,500	03/12/2020	05/01/2027
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2.A FE	9,961,600	107.2640	10,726,400	10,000,000	9,970,836		3,471			3.500	3.546	AO	87,500	350,000	03/28/2019	04/01/2029
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS			1	3.A FE	2,000,000	105.9000	2,118,000	2,000,000	2,000,000					3.875	3.875	AO	16,361	77,500	09/19/2019	10/15/2026
62912X-AF-1	NGPL PIPECO LLC			1	2.C FE	4,722,914	111.2660	4,906,813	4,410,000	4,644,548		(40,848)			4.875	3.725	FA	81,218	214,988	01/16/2020	08/15/2027
62912X-AF-1	NGPL PIPECO LLC	LS		1	2.C FE	4,158,332	111.2660	4,328,232	3,890,000	4,090,623		(34,903)			4.875	3.759	FA	71,641	189,638	01/08/2020	08/15/2027
62928C-AA-0	NGPL PIPECO LLC			1	2.C FE	1,998,500	101.5780	2,031,568	2,000,000	1,998,579		79			3.250	3.259	JJ	40,986		05/03/2021	07/15/2031
65409Q-BD-3	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE	9,133,560	103.2500	9,292,500	9,000,000	9,094,610		(31,711)			5.625	5.206	AO	126,563	516,094	10/05/2020	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE	9,238,750	105.5840	9,618,702	9,110,000	9,221,874		(13,376)			5.875	5.653	AO	133,803	545,619	09/21/2020	10/01/2030
65409Q-BH-4	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE	1,620,000	98.3740	1,593,659	1,620,000	1,593,659	(26,341)				4.500	4.500	JJ	43,133		05/24/2021	07/15/2029
65409Q-BK-7	NIELSEN FINANCE LLC/NIELSEN FINANC			1	4.B FE	4,050,000	98.7500	3,999,375	4,050,000	3,999,375	(50,625)				4.750	4.750	JJ	113,822		05/24/2021	07/15/2031
65473P-AH-8	NISOURCE INC			1	2.B FE	15,510,052	103.6320	15,751,988	15,200,000	15,459,833		(30,319)			2.950	2.701	MS	149,467	448,400	04/21/2020	09/01/2029
65473P-AK-1	NISOURCE INC			1	2.B FE	24,439,240	97.3370	23,847,443	24,500,000	24,455,612		11,975			0.950	1.001	FA	87,928	230,810	08/12/2020	08/15/2025
65473Q-BE-2	NISOURCE INC			1	2.B FE	8,850,765	107.3440	8,830,101	8,226,000	8,700,423		(81,956)			3.490	2.341	MN	36,683	287,087	02/20/2020	05/15/2027
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL		C	1	2.C FE	8,778,781	97.5670	8,585,887	8,800,000	8,778,984		204			1.850	1.903	MS	47,483		12/22/2021	09/16/2026
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LL		C	1	2.C FE	3,998,480	97.1910	3,887,652	4,000,000	3,998,538		58			2.450	2.456	MS	28,583		09/13/2021	09/15/2028
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP		C	1	2.C FE	5,250,008	98.5010	5,176,233	5,255,000	5,250,784		777			2.000	2.020	MS	32,698	52,550	03/04/2021	03/09/2026
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP	LS	C	1	2.C FE	744,292	98.5010	733,833	745,000	744,402		110			2.000	2.020	MS	4,636	7,450	03/04/2021	03/09/2026
654740-BT-5	NISSAN MOTOR ACCEPTANCE CORP		C	1	2.C FE	6,192,732	99.2820	6,155,484	6,200,000	6,192,985		253			2.750	2.770	MS	53,044	68,750	12/22/2021	03/09/2028
654744-AA-9	NISSAN MOTOR CO LTD		D		2.C FE	4,000,000	102.6080	4,104,332	4,000,000	4,000,000					3.043	3.043	MS	35,840	121,044	09/10/2020	09/15/2023
654744-AC-5	NISSAN MOTOR CO LTD		D	1	2.C FE	4,500,000	107.9550	4,857,962	4,500,000	4,500,000					4.345	4.345	MS	56,485	195,525	09/10/2020	09/17/2027
65535H-AP-4	NOMURA HOLDINGS INC		D		2.A FE	31,000,000	102.8380	31,879,656	31,000,000	31,000,000					2.648	2.648	JJ	376,237	820,880	01/09/2020	01/16/2025
65535H-AR-0	NOMURA HOLDINGS INC		D		2.A FE	29,126,000	99.9350	29,107,097	29,126,000	29,126,000					1.851	1.851	JJ	247,098	543,615	07/06/2020	07/16/2025
65535H-AR-0	NOMURA HOLDINGS INC	LS	D		2.A FE	5,124,000	99.9350	5,120,675	5,124,000	5,124,000					1.851	1.851	JJ	43,471	95,636	07/06/2020	07/16/2025
65535H-AS-8	NOMURA HOLDINGS INC		D		2.A FE	4,500,000	99.5420	4,479,386	4,500,000	4,500,000					2.679	2.679	JJ	55,254	121,560	07/06/2020	07/16/2030
65535H-AW-9	NOMURA HOLDINGS INC		D		2.A FE	15,000,000	98.1670	14,725,080	15,000,000	15,000,000					1.653	1.653	JJ	116,399		07/06/2021	07/14/2026
65535H-AX-7	NOMURA HOLDINGS INC		D		2.A FE	8,000,000	98.6820	7,894,552	8,000,000	8,000,000					2.608	2.608	JJ	97,945		07/06/2021	07/14/2031
65535H-AY-5	NOMURA HOLDINGS INC		D		2.A FE	6,611,404	98.1080	6,547,701	6,674,000	6,611,642		237			2.172	2.326	JJ	68,050		12/22/2021	07/14/2028
65535H-AY-5	NOMURA HOLDINGS INC	LS	D		2.A FE	126,000	98.1080	123,616	126,000	126,000					2.172	2.172	JJ	1,285		07/06/2021	07/14/2028
65557C-AY-9	NORDEA BANK AB		D		1.F FE	7,093,411	104.4150	7,416,576	7,103,000	7,099,618		1,942			3.750	3.780	FA	91,007	266,363	08/22/2018	08/30/2023
65557C-AY-9	NORDEA BANK AB	LS	D		1.F FE	895,789	104.4150	936,600	897,000	896,573		245			3.750	3.780	FA	11,493	33,638	08/22/2018	08/30/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655664-AX-8	NORDSTROM INC			1	3.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					2.300	2.300	AO	5,303	11,500	07/28/2021	04/08/2024
655844-BT-4	NORFOLK SOUTHERN CORPORATION			1	2.A FE	4,992,350	105.9980	5,299,905	5,000,000	4,995,560		740			3.150	3.168	JD	13,125	157,500	05/22/2017	06/01/2027
655844-CA-4	NORFOLK SOUTHERN CORPORATION			1	2.A FE	9,984,700	106.8900	10,688,950	10,000,000	9,991,676		2,136			3.650	3.675	FA	152,083	365,000	08/02/2018	08/01/2025
665501-AL-6	NORTHERN NATURAL GAS COMPANY			1	1.F FE	22,218	116.9110	25,034	21,413	22,179		(16)			4.300	4.078	JJ	425	921	06/12/2019	01/15/2049
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	9,026,981	106.1330	9,420,347	8,876,000	8,962,229		(15,485)			3.200	2.993	FA	118,347	284,032	08/04/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	41,881,130	104.1690	43,239,676	41,509,000	41,791,733		(91,726)			2.930	2.690	JJ	560,810	1,216,214	01/01/2021	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	2,998,410	107.0220	3,210,654	3,000,000	2,999,001		147			3.250	3.256	JJ	44,958	97,500	10/10/2017	01/15/2028
66977W-AP-4	NOVA CHEMICALS CORP		A	1	3.C FE	12,654,463	104.8070	13,514,863	12,895,000	12,697,759		47,753			5.000	5.482	MN	107,458	644,750	03/27/2020	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP		A	1	3.C FE	2,851,875	106.5000	3,594,375	3,375,000	2,953,395		59,807			5.250	8.149	JD	14,766	177,188	03/31/2020	06/01/2027
66977W-AR-0	NOVA CHEMICALS CORP	LS	A	1	3.C FE	359,125	106.5000	452,625	425,000	371,900		7,532			5.250	8.150	JD	1,859	22,313	03/31/2020	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP	LS	A	1	3.C FE	6,000,000	100.4060	6,024,360	6,000,000	6,000,000					4.250	4.250	MN	32,583	130,333	04/27/2021	05/15/2029
66989H-AN-8	NOVARTIS CAPITAL CORP		C	1	1.D FE	5,356,515	106.6380	5,331,880	5,000,000	5,354,761		(1,754)			3.100	1.713	MN	18,944		12/21/2021	05/17/2027
670001-AE-6	NOVELIS CORP			1	4.A FE	16,613,500	105.1250	17,316,190	16,472,000	16,589,092	(2,437)	(15,449)			4.750	4.566	JJ	328,182	734,920	12/22/2021	01/30/2030
670001-AE-6	NOVELIS CORP	LS		1	4.A FE	855,048	105.1250	938,766	893,000	859,805		3,213			4.750	5.322	JJ	17,792	42,418	06/29/2020	01/30/2030
629377-CC-4	NRG ENERGY INC			1	3.A FE	4,260,383	103.9540	4,152,942	3,995,000	4,107,268		(84,986)			6.625	3.442	JJ	122,042	264,669	07/07/2020	01/15/2027
629377-CE-0	NRG ENERGY INC			1	3.A FE	10,611,451	105.7110	10,559,472	9,989,000	10,504,843		(54,258)			5.750	3.389	JJ	264,847	171,868	12/22/2021	01/15/2028
629377-CH-3	NRG ENERGY INC			1	3.A FE	17,385,735	107.1390	18,417,108	17,190,000	17,343,504		(17,372)			5.250	5.059	JD	40,110	871,264	11/30/2021	06/15/2029
629377-CK-6	NRG ENERGY INC			1	2.C FE	19,101,672	104.3300	19,550,399	18,739,000	18,955,637		(84,021)			3.750	3.254	JD	31,232	702,713	05/07/2020	06/15/2024
629377-CK-6	NRG ENERGY INC	LS		1	2.C FE	1,828,513	104.3300	1,834,121	1,758,000	1,798,961		(15,908)			3.750	2.762	JD	2,930	65,925	02/12/2020	06/15/2024
629377-CL-4	NRG ENERGY INC			1	2.C FE	4,993,450	108.7830	5,439,140	5,000,000	4,994,872		568			4.450	4.466	JD	9,889	222,500	05/20/2019	06/15/2029
629377-CN-0	NRG ENERGY INC			1	2.C FE	2,698,461	100.6340	2,717,123	2,700,000	2,698,781		296			2.000	2.012	JD	4,350	54,000	11/17/2020	12/02/2025
629377-CP-5	NRG ENERGY INC			1	2.C FE	11,683,503	99.0860	11,593,050	11,700,000	11,685,869		2,191			2.450	2.472	JD	23,091	286,650	11/17/2020	12/02/2027
629377-CQ-3	NRG ENERGY INC			1	3.B FE	10,816,438	97.9900	10,668,171	10,887,000	10,644,720	(171,145)	(573)			3.375	3.460	FA	138,809	206,946	11/30/2021	02/15/2029
629377-CR-1	NRG ENERGY INC			1	3.B FE	1,270,750	97.5000	1,267,500	1,300,000	1,267,500	(3,665)	415			3.625	3.917	FA	17,803		11/02/2021	02/15/2031
629377-CR-1	NRG ENERGY INC	LS		1	3.B FE	5,735,425	97.5000	5,723,250	5,870,000	5,723,250	(14,147)	1,898			3.625	3.922	FA	80,386		11/03/2021	02/15/2031
629377-CS-9	NRG ENERGY INC			1	3.B FE	13,600,000	98.0000	13,328,000	13,600,000	13,328,000	(272,000)				3.875	3.875	FA	187,378		08/09/2021	02/15/2032
670346-AS-4	NUCOR CORPORATION			1	1.G FE	3,365,584	103.0770	3,478,856	3,375,000	3,366,928		842			2.700	2.732	JD	7,594	91,125	05/20/2020	06/01/2030
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	8,474,380	104.0940	8,848,007	8,500,000	8,483,165		4,856			3.000	3.048	AO	63,750	255,000	04/16/2018	04/01/2025
67077M-AE-8	NUTRIEN LTD		A	1	2.B FE	7,225,559	109.3340	7,908,107	7,233,000	7,223,990		1,612			4.000	4.014	JD	12,859	289,320	04/16/2018	12/15/2026
67077M-AE-8	NUTRIEN LTD	LS	A	1	2.B FE	1,859,231	109.3340	1,931,926	1,767,000	1,836,844		(13,100)			4.000	3.116	JD	3,141	70,680	04/21/2020	12/15/2026
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	4,983,850	112.8040	5,640,215	5,000,000	4,987,641		1,429			4.200	4.240	AO	52,500	210,000	03/19/2019	04/01/2029
67078A-AD-5	NVENT FINANCE SARL		D	1	2.C FE	25,610,792	111.1520	28,629,369	25,757,000	25,653,009		13,914			4.550	4.625	AO	247,410	1,171,944	10/23/2018	04/15/2028
67078A-AE-3	NVENT FINANCE SARL		D	1	2.C FE	11,960,520	99.5810	11,949,708	12,000,000	11,960,883		363			2.750	2.788	MN	34,833		11/08/2021	11/15/2031
62947Q-AZ-1	NXP BV		D	1	2.B FE	3,310,420	107.4210	3,215,099	2,993,000	3,239,536		(70,884)			4.875	1.020	MS	48,636	84,971	12/22/2021	03/01/2024
62954H-AA-6	NXP BV		D	1	2.B FE	12,818,904	107.9240	12,939,032	11,989,000	12,595,933		(126,473)			3.875	2.664	JD	16,776	464,574	04/30/2020	06/18/2026
62954H-AC-2	NXP BV		D	1	2.B FE	10,512,394	105.1620	10,763,372	10,235,000	10,497,984		(15,490)			3.150	2.621	MN	53,734	260,426	08/20/2021	05/01/2027
62954H-AD-0	NXP BV		D	1	2.B FE	4,987,400	106.5710	5,328,555	5,000,000	4,989,215		1,101			3.400	3.430	MN	28,333	170,000	04/29/2020	05/01/2030
62954H-AE-8	NXP BV		D	1	2.B FE	16,583,465	103.3080	17,045,787	16,500,000	16,556,836		(16,186)			2.700	2.591	MN	74,250	445,500	04/30/2020	05/01/2025
62947Q-AV-0	NXP BV/NXP FUNDING LLC		D		2.B FE	5,589,743	104.6540	5,361,409	5,123,000	5,331,007		(143,865)			4.625	1.711	JD	19,745	236,939	03/05/2020	06/01/2023
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1	3.B FE	3,096,800	102.5680	4,020,666	3,920,000	3,253,033		125,281			3.400	8.186	AO	28,137	133,280	09/24/2020	04/15/2026
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION			1	3.B FE	1,547,000	98.0000	1,666,000	1,700,000	1,548,570		1,570			4.100	4.708	FA	26,331	34,850	06/29/2021	02/15/2047
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION			1	3.B FE	3,390,623	102.7300	5,494,000	5,348,000	3,599,757		138,502			3.500	9.372	FA	70,712	187,180	11/13/2020	08/15/2029
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.B FE	968,715	102.7300	2,010,426	1,957,000	1,076,070		64,785			3.500	12.978	FA	25,876	68,495	04/03/2020	08/15/2029
674599-DD-4	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	1,301,370	131.5630	1,315,625	1,000,000	1,297,057		(4,313)			7.500	3.706	MN	12,500		11/01/2021	05/01/2031
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION			1	3.B FE	2,298,000	103.0010	2,472,012	2,400,000	2,299,234		1,234			4.500	4.807	JJ	49,800	54,000	06/29/2021	07/15/2044
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION			1	3.B FE	1,358,000	110.2500	1,497,195	1,358,000	1,358,000					5.875	5.875	MS	26,594	80,891	08/12/2020	09/01/2025
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.B FE	992,000	110.2500	1,093,680	992,000	992,000					5.875	5.875	MS	19,427	59,089	08/12/2020	09/01/2025
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION			1	3.B FE	6,479,185	118.7340	7,873,252	6,631,000	6,496,418		15,512			6.375	6.758	MS	140,909	428,597	11/20/2020	09/01/2028
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.B FE	846,115	118.7340	1,019,925	859,000	847,572		1,326			6.375	6.625	MS	18,254	55,522	11/20/2020	09/01/2028
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION			1	3.B FE	13,798,205	110.9370	14,690,278	13,242,000	13,708,289		(89,916)			5.500	4.502	JD	60,693	685,825	02/26/2021	12/01/2025
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.B FE	586,795	110.9370	619,028	558,000	582,140		(4,655)			5.500	4.283	JD	2,558	28,900	02/26/2021	12/01/2025
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION	LS		1	3.B FE	5,393,750	121.5000	6,318,000	5,200,000	5,377,715		(16,035)			6.125	5.607	JJ	159,250	167,213	01/06/2021	01/01/2031
BAS1B8-VD-3	OCEANA AUS FIXED INCOME TRUST CL A		B		2.C Z	8,064,090	100.0000	8,171,974	8,171,974	8,171,974				107,883	10.000	10.000	MON	35,822		12/16/2021	12/16/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BAS1B8-VM-3	OCEANA AUS FIXED INCOME TRUST CL B		B		4.C Z	2,016,023	100.0000	2,042,993	2,042,993	2,042,993				26,971	12.000	12.000	MON	10,747		12/16/2021	12/16/2022
67091G-AE-3	OCI NV		D	1	3.A FE	4,599,000	103.7500	4,771,463	4,599,000	4,599,000					4.625	4.625	AO	44,904	216,249	09/30/2020	10/15/2025
67091G-AE-3	OCI NV	LS	D	1	3.A FE	2,102,000	103.7500	2,180,825	2,102,000	2,102,000					4.625	4.625	AO	20,524	98,838	09/30/2020	10/15/2025
680665-AJ-5	OLIN CORP			1	3.B FE	7,082,570	102.6250	7,203,249	7,019,000	7,056,159		(10,507)			5.125	4.944	MS	105,919	359,724	07/03/2019	09/15/2027
680665-AK-2	OLIN CORP			1	3.B FE	1,048,750	105.0000	1,050,000	1,000,000	1,047,912		(838)			5.000	3.727	FA	20,833		12/01/2021	02/01/2030
680665-AL-0	OLIN CORP			1	3.B FE	12,557,750	108.2950	12,631,529	11,664,000	12,409,810	(86,742)	(61,199)			5.625	3.509	FA	273,375	262,350	11/12/2021	08/01/2029
68163W-AA-7	OLYMPUS CORP		D		2.B FE	20,000,000	100.7040	20,140,800	20,000,000	20,000,000					2.143	2.143	JD	27,383		12/02/2021	12/08/2026
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1	2.C FE	10,347,585	100.7250	10,608,325	10,532,000	10,366,169		15,203			3.375	3.580	FA	148,106	288,314	10/07/2020	02/01/2031
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC	LS		1	2.C FE	951,050	100.7250	975,015	968,000	952,758		1,397			3.375	3.580	FA	13,613	26,499	10/07/2020	02/01/2031
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1	2.C FE	3,154,711	97.4680	3,118,973	3,200,000	3,155,535		824			3.250	3.399	AO	21,956	38,819	12/22/2021	04/15/2033
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC	LS		1	2.C FE	3,475,640	97.4680	3,411,377	3,500,000	3,476,983		1,343			3.250	3.320	AO	24,014	67,934	03/03/2021	04/15/2033
681904-AS-7	OMNICARE INC			1	2.B	500	102.6190	513	500	500					4.750	4.750	JD	2	24	11/06/2014	12/01/2022
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL			1	1.F FE	2,389,480	103.6550	2,477,355	2,390,000	2,389,714		113			2.750	2.755	JD	5,477	65,725	11/22/2019	06/01/2024
68235P-AJ-7	ONE GAS INC			1	2.A FE	9,997,000	99.8840	9,988,360	10,000,000	9,998,203		1,203			0.850	0.880	MS	25,972	42,500	03/08/2021	03/11/2023
68235P-AL-2	ONE GAS INC			1	2.A FE	6,182,539	99.4550	6,166,222	6,200,000	6,184,194		1,655			1.100	1.218	MS	20,839	27,500	12/22/2021	03/11/2024
682691-AA-8	ONEMAIN FINANCE CORP	LS		1	3.B FE	3,685,000	98.3380	3,687,675	3,750,000	3,656,404	(29,085)	489			4.000	4.237	MS	44,167	52,111	11/30/2021	09/15/2030
682691-AB-6	ONEMAIN FINANCE CORP	LS		1	3.B FE	1,000,000	98.8750	988,750	1,000,000	988,750	(11,250)				3.500	3.500	JJ	18,375		06/15/2021	01/15/2027
682691-AC-4	ONEMAIN FINANCE CORP			1	3.B FE	4,275,000	98.0000	4,189,500	4,275,000	4,189,500	(85,500)				3.875	3.875	MS	64,422		08/04/2021	09/15/2028
682680-AT-0	ONEOK INC			1	2.C FE	5,953,380	115.5390	6,932,328	6,000,000	5,956,697		825			4.950	5.000	JJ	138,600	297,000	08/16/2017	07/13/2047
682680-AW-3	ONEOK INC			1	2.C FE	5,582,472	108.9870	6,103,283	5,600,000	5,586,639		1,546			4.350	4.389	MS	71,727	243,600	03/11/2019	03/15/2029
682680-BA-0	ONEOK INC			1	2.B FE	8,992,980	101.0010	9,090,117	9,000,000	8,995,190		1,232			2.200	2.215	MS	58,300	198,000	03/05/2020	09/15/2025
682680-BB-8	ONEOK INC			1	2.B FE	16,982,490	101.8510	17,314,653	17,000,000	16,985,266		1,554			3.100	3.112	MS	155,172	527,000	03/05/2020	03/15/2030
682680-BD-4	ONEOK INC			1	2.C FE	13,492,305	114.6730	15,480,828	13,500,000	13,494,282		1,222			5.850	5.862	JJ	364,163	789,750	05/04/2020	01/15/2026
683715-AC-0	OPEN TEXT CORP		A	1	3.B FE	3,270,500	101.9250	3,359,448	3,296,000	3,274,943		2,961			3.875	3.993	FA	48,250	127,720	06/23/2020	02/15/2028
683715-AC-0	OPEN TEXT CORP	LS	A	1	3.B FE	544,000	101.9250	554,472	544,000	544,000					3.875	3.875	FA	7,964	21,080	02/03/2020	02/15/2028
683715-AD-8	OPEN TEXT CORP		A	1	3.B FE	16,137,165	101.2500	16,334,663	16,133,000	16,137,120		(45)			3.875	3.869	JD	64,252		12/09/2021	12/01/2029
683715-AD-8	OPEN TEXT CORP	LS	A	1	3.B FE	200,000	101.2500	202,500	200,000	200,000					3.875	3.875	JD	797		11/09/2021	12/01/2029
683720-AC-0	OPEN TEXT HOLDINGS INC		C	1	3.B FE	18,518,758	101.0000	18,685,000	18,500,000	18,515,000	(3,698)	(59)			4.125	4.108	JD	78,432		12/22/2021	12/01/2031
68404L-AA-0	OPTION CARE HEALTH INC			1	4.C FE	10,498,750	100.2500	10,426,000	10,400,000	10,419,988	(76,203)	(2,559)			4.375	4.161	AO	80,889		12/22/2021	10/31/2029
BAS14M-PA-3	OPTIORX LLC				5.B Z	9,775,546	97.3520	9,811,641	10,078,571	9,738,646	(65,199)	35,074			16.500	17.701	MJSD	9,239	1,509,386	11/20/2020	03/25/2025
68389X-BC-8	ORACLE CORPORATION			1	2.A FE	16,220,981	103.8350	15,577,342	15,002,000	15,850,183		(245,231)			2.950	1.231	MN	56,549	442,559	01/01/2021	05/15/2025
68389X-BM-6	ORACLE CORPORATION			1	2.A FE	8,343,120	102.7690	8,221,520	8,000,000	8,247,566		(51,698)			2.650	1.935	JJ	97,756	212,000	02/18/2020	07/15/2026
68389X-BT-1	ORACLE CORPORATION			1	2.A FE	36,094,664	102.3430	36,291,922	35,461,000	35,961,949		(134,032)			2.500	2.041	AO	221,631	819,625	12/22/2021	04/01/2025
68389X-BU-8	ORACLE CORPORATION			1	2.A FE	1,796,130	103.0990	1,855,773	1,800,000	1,797,028		518			2.800	2.834	AO	12,600	50,400	03/30/2020	04/01/2027
68389X-BU-8	ORACLE CORPORATION	O		1	2.A FE	4,091,185	103.0990	4,227,039	4,100,000	4,093,230		1,180			2.800	2.834	AO	28,700	114,800	03/30/2020	04/01/2027
68389X-BZ-7	ORACLE CORPORATION			1	2.A FE	10,514,000	101.1130	10,111,330	10,000,000	10,513,016		(984)			3.650	3.288	MS	97,333		12/09/2021	03/25/2041
68389X-CC-7	ORACLE CORPORATION			1	2.A FE	4,997,600	99.2270	4,961,340	5,000,000	4,997,957		357			1.650	1.660	MS	22,000	41,479	03/22/2021	03/25/2026
68389X-CD-5	ORACLE CORPORATION			1	2.A FE	2,992,290	99.6900	2,990,703	3,000,000	2,993,078		788			2.300	2.340	MS	18,400	34,692	03/22/2021	03/25/2028
68389X-CE-3	ORACLE CORPORATION			1	2.A FE	4,002,579	100.6370	4,025,480	4,000,000	4,002,874		295			2.875	2.866	MS	30,667	43,365	12/22/2021	03/25/2031
67103H-AJ-6	OREILLY AUTOMOTIVE INC			1	2.A FE	3,598,524	112.6170	4,054,194	3,600,000	3,598,741		125			4.200	4.205	AO	37,800	151,200	03/25/2020	04/01/2030
68622T-AA-9	ORGANON FINANCE 1 LLC			1	3.B FE	29,221,820	101.6250	29,554,583	29,082,000	29,215,284		(6,536)			4.125	4.014	AO	203,271	457,163	12/22/2021	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LLC			1	4.A FE	18,913,430	104.4680	19,627,448	18,788,000	18,910,348		(3,082)			5.125	5.017	AO	163,156	424,796	11/05/2021	04/30/2031
68622T-AB-7	ORGANON FINANCE 1 LLC	LS		1	4.A FE	5,365,160	104.4680	5,491,883	5,257,000	5,360,938		(4,222)			5.125	4.801	AO	45,652	114,540	11/05/2021	04/30/2031
688239-AF-9	OSHKOSH CORP			1	2.C FE	8,928,819	112.7040	10,098,305	8,960,000	8,938,511		2,838			4.600	4.644	MN	52,665	412,160	05/03/2018	05/15/2028
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	4,074,963	101.6620	4,142,743	4,075,000	4,074,973		8			2.056	2.056	AO	20,015	83,782	09/09/2020	04/05/2025
68902V-AJ-6	OTIS WORLDWIDE CORP			1	2.B FE	11,599,043	101.8970	11,769,069	11,550,000	11,589,777		(7,088)			2.293	2.223	AO	63,268	264,841	09/09/2020	04/05/2027
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC			1	4.B FE	2,136,000	102.3280	2,185,726	2,136,000	2,136,000					5.000	5.000	FA	40,347	106,800	06/12/2019	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC	LS		1	4.B FE	144,000	102.3280	147,352	144,000	144,000					5.000	5.000	FA	2,720	7,200	06/12/2019	08/15/2027
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC			1	4.B FE	2,500,000	100.1820	2,504,550	2,500,000	2,500,000					4.250	4.250	JJ	48,993	51,944	01/11/2021	01/15/2029
690742-AE-1	OWENS CORNING			1	2.C FE	7,846,080	106.9400	8,555,224	8,000,000	7,948,165		16,302			4.200	4.439	JD	28,000	336,000	11/04/2014	12/01/2024
690742-AJ-0	OWENS CORNING			1	2.C FE	7,982,960	109.5570	8,764,544	8,000,000	7,986,437		1,496			3.950	3.976	FA	119,378	316,000	07/29/2019	08/15/2029
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4.C FE	7,144,278	103.2500	7,344,173	7,113,000	7,113,384		(133)			5.375	5.318	AO	80,713	382,324	09/23/2015	01/15/2025
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	LS		1	4.C FE	3,402,043	103.2500	3,446,485	3,338,000	3,357,209		(5,263)			5.375	5.128	AO	37,877	179,418	09/23/2015	01/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69306R-AA-4	P & L DEVELOPMENT LLC			1	4.C FE	3,570,750	100.1250	3,454,313	3,450,000	3,454,313	(103,505)	(12,933)			7.750	6.538	MN	34,165	133,688	08/10/2021	11/15/2025
694308-JQ-1	PACIFIC GAS & ELECTRIC UTILITIES				2.C FE	7,409,710	104.1400	7,289,814	7,000,000	7,408,972		(738)			4.500	4.048	JJ	157,500		12/09/2021	07/01/2040
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	3,549,117	101.6410	3,495,431	3,439,000	3,531,234		(14,143)			3.300	2.805	JD	9,457	113,487	09/22/2020	12/01/2027
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	1,610,983	101.6410	1,586,614	1,561,000	1,602,866		(6,420)			3.300	2.805	JD	4,293	51,513	09/22/2020	12/01/2027
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	47,438,110	103.5140	46,082,184	44,518,000	46,612,058		(826,053)			4.250	1.240	FA	788,340	946,008	05/13/2021	08/01/2023
694308-JE-8	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	44,997,300	100.0000	45,000,135	45,000,000	44,999,371		1,357			1.750	1.753	JD	32,813	787,500	06/16/2020	06/16/2022
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	4,531,556	96.5440	4,383,111	4,540,000	4,533,269		1,124			2.100	2.128	FA	39,725	106,463	06/16/2020	08/01/2027
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	8,444,264	96.5440	8,167,648	8,460,000	8,447,457		2,094			2.100	2.128	FA	74,025	198,387	06/16/2020	08/01/2027
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	28,969,840	95.2560	27,624,269	29,000,000	28,973,718		2,546			2.500	2.511	FA	302,083	809,583	06/16/2020	02/01/2031
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	17,910,180	92.7010	16,686,234	18,000,000	17,915,124		3,253			3.300	3.334	FA	247,500	663,300	06/16/2020	08/01/2040
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	12,421,125	92.6360	11,579,538	12,500,000	12,423,450		1,530			3.500	3.534	FA	182,292	488,542	06/16/2020	08/01/2050
694308-JS-7	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	1,194,142	99.3760	1,192,507	1,200,000	1,194,261		119			1.367	1.775	MS	5,058		12/22/2021	03/10/2023
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	9,669,791	100.3300	9,631,709	9,600,000	9,669,345		(446)			3.250	3.161	JD	26,000	144,444	12/22/2021	06/01/2031
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	800,659	100.7260	805,808	800,000	800,657		(2)			3.000	2.986	JD	1,067		12/22/2021	06/15/2028
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY	LS		1	2.C FE	6,965,630	100.7260	7,050,820	7,000,000	6,968,184		2,554			3.000	3.078	JD	9,333	112,000	06/01/2021	06/15/2028
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	9,977,800	98.7550	9,875,450	10,000,000	9,984,401		4,358			1.200	1.246	JD	2,333	120,000	06/17/2020	06/24/2025
695156-AR-0	PACKAGING CORP OF AMERICA			1	2.B FE	5,999,912	105.6120	6,354,680	6,017,000	6,011,759		1,811			3.650	3.684	MS	64,666	219,621	09/02/2014	09/15/2024
695156-AR-0	PACKAGING CORP OF AMERICA	LS		1	2.B FE	398,864	105.6120	422,448	400,000	399,652		120			3.650	3.684	MS	4,299	14,600	09/02/2014	09/15/2024
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	5,651,402	107.7060	6,106,919	5,670,000	5,658,177		1,760			3.400	3.439	JD	8,568	192,780	12/11/2017	12/15/2027
69527A-AA-4	PACTIV EVERGREEN GROUP			1	4.A FE	2,075,000	99.2500	2,059,438	2,075,000	2,059,438	(15,563)				4.375	4.375	AO	24,461		09/17/2021	10/15/2028
69527A-AA-4	PACTIV EVERGREEN GROUP	LS		1	4.A FE	925,000	99.2500	918,063	925,000	918,063	(6,938)				4.375	4.375	AO	10,904		09/17/2021	10/15/2028
69832A-AB-2	PANASONIC CORP		D	1	2.A FE	20,000,000	103.1990	20,639,760	20,000,000	20,000,000					2.679	2.679	JJ	241,110	535,800	07/10/2019	07/19/2024
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP			1	4.A FE	3,751,314	104.6250	3,737,205	3,572,000	3,716,879		(30,778)			6.250	3.358	MN	28,526	145,125	11/03/2021	05/15/2026
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP	LS		1	4.A FE	2,624,800	104.6250	2,616,671	2,501,000	2,583,957		(32,309)			6.250	4.754	MN	19,973	156,313	09/21/2020	05/15/2026
70137W-AG-3	PARKLAND CORP		A	1	3.B FE	6,181,875	100.0790	6,254,938	6,250,000	6,182,377		502			4.500	4.668	AO	70,313		12/07/2021	10/01/2029
70137W-AL-2	PARKLAND CORP		A	1	3.B FE	13,375,000	99.3750	13,291,406	13,375,000	13,291,406	(83,594)				4.625	4.625	MN	67,014		11/08/2021	05/01/2030
70137T-AP-0	PARKLAND FUEL CORP		A	1	3.B FE	14,974,704	105.5000	15,425,155	14,621,000	14,861,661		(60,974)			5.875	5.355	JJ	396,087	858,984	03/04/2020	07/15/2027
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC				4.A PL	10,638,076	109.7450	12,071,915	11,000,000	10,664,473		77,647			7.250	8.149	MON	66,458	794,177	12/01/2019	12/30/2024
69318F-AG-3	PBF HOLDING COMPANY LLC			1	4.C FE	98,880	71.2500	68,400	96,000	68,400	6,863	(694)			7.250	6.419	JD	309	6,960	04/10/2019	06/15/2025
69318F-AG-3	PBF HOLDING COMPANY LLC	LS		1	4.C FE	1,016,610	71.2500	703,238	987,000	703,238	70,565	(7,135)			7.250	6.419	JD	3,180	71,558	04/10/2019	06/15/2025
69318F-AK-4	PBF HOLDING COMPANY LLC			1	3.C FE	2,094,953	95.1250	2,013,796	2,117,000	2,013,796	(72,211)	3,505			9.250	9.551	MN	25,022	195,822	02/26/2021	05/15/2025
69318F-AK-4	PBF HOLDING COMPANY LLC	LS		1	3.C FE	130,673	95.1250	126,516	133,000	126,516	(4,545)	389			9.250	9.768	MN	1,572	12,303	02/26/2021	05/15/2025
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY			1	2.B FE	2,911,429	106.4030	3,103,773	2,917,000	2,912,680		499			3.600	3.623	JD	8,751	105,012	05/28/2019	06/01/2029
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC			1	4.A FE	4,702,031	101.0000	4,747,000	4,700,000	4,702,012		(19)			5.750	5.744	MS	78,823		11/12/2021	09/15/2031
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC			1	3.C FE	11,032,556	99.1250	10,934,479	11,031,000	10,934,479	(97,921)	(156)			3.750	3.747	JD	18,385	206,831	06/03/2021	06/15/2029
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC	LS		1	3.C FE	1,384,000	99.1250	1,371,890	1,384,000	1,371,890	(12,110)				3.750	3.750	JD	2,307	25,950	05/25/2021	06/15/2029
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	4,980,600	106.5550	5,327,770	5,000,000	4,990,496		2,739			3.950	4.014	MS	60,896	197,500	03/05/2018	03/10/2025
709599-BC-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	17,341,607	104.3370	17,064,267	16,355,000	16,961,981		(379,836)			4.125	1.726	FA	281,102	674,644	01/01/2021	08/01/2023
709599-BE-3	PENSKE TRUCK LEASING CO LP			1	2.B FE	17,476,164	109.7150	19,090,393	17,400,000	17,491,969		5,190			4.450	4.300	JJ	326,927	720,900	12/22/2021	01/29/2026
709599-BG-8	PENSKE TRUCK LEASING CO LP			1	2.B FE	6,272,842	103.0440	6,280,538	6,095,000	6,228,218		(46,353)			2.700	1.894	MN	27,428	164,565	01/01/2021	11/01/2024
709599-BH-6	PENSKE TRUCK LEASING CO LP			1	2.B FE	2,986,620	106.0250	3,180,747	3,000,000	2,989,259		1,178			3.350	3.402	MN	16,750	100,500	09/10/2019	11/01/2029
709599-BM-5	PENSKE TRUCK LEASING CO LP			1	2.B FE	4,998,950	98.8490	4,942,445	5,000,000	4,999,090		140			1.700	1.704	JD	3,778	57,139	04/06/2021	06/15/2026
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1	4.B FE	1,604,250	104.3750	1,617,813	1,550,000	1,603,002		(1,248)			5.500	4.188	AO	17,997		12/02/2021	10/15/2027
71376L-AD-2	PERFORMANCE FOOD GROUP INC			1	4.B FE	6,383,525	104.5000	6,311,800	6,040,000	6,311,800	(27,970)	(43,755)			6.875	2.175	MN	69,208		11/02/2021	05/01/2025
71376L-AD-2	PERFORMANCE FOOD GROUP INC	LS		1	4.B FE	719,732	104.5000	711,645	681,000	711,645	(3,154)	(4,933)			6.875	2.175	MN	7,803		11/02/2021	05/01/2025
71376L-AE-0	PERFORMANCE FOOD GROUP INC			1	4.B FE	7,386,875	99.2060	7,306,522	7,365,000	7,306,522	(78,637)	(1,716)			4.250	4.184	FA	134,769		07/16/2021	08/01/2029
714046-AM-1	PERKINELMER INC			1	2.B FE	14,989,200	97.6270	14,644,020	15,000,000	14,989,646		446			1.900	1.911	MS	87,875		09/08/2021	09/08/2028
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC			1	2.A FE	18,424,890	94.7220	17,523,496	18,500,000	18,436,908		9,627			1.250	1.307	AO	57,813	231,250	09/28/2020	04/01/2028
714264-AH-1	PERNOD RICARD SA		D	1	2.A FE	6,354,765	101.9520	5,896,921	5,784,000	5,839,927		(101,911)			4.250	2.432	JJ	113,350	245,820	08/31/2016	07/15/2022
69336V-AB-7	PGT INNOVATIONS INC			1	4.B FE	10,180,000	100.5000	10,251,000	10,200,000	10,180,372		372			4.375	4.405	AO	120,240		10/26/2021	08/01/2029
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC ABS			1	1.F FE	4,720,693	97.8530	4,648,018	4,750,000	4,725,150		2,693			2.100	2.169	MN	16,625	99,750	04/29/2020	05/01/2030
718546-AR-5	PHILLIPS 66			1	2.A FE	4,995,000	108.3860	5,419,290	5,000,000	4,996,684		464			3.900	3.912	MS	57,417	195,000	02/26/2018	03/15/2028
718546-AU-8	PHILLIPS 66				2.A FE	1,797,930	103.3760	1,860,761	1,800,000	1,799,098		685			3.700	3.741	AO	15,725	66,600	04/07/2020	04/06/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718546-AW-4	PHILLIPS 66	LS		1	2.A FE	7,852,160	96.2370	7,698,952	8,000,000	7,857,338		5,178			2.150	2.372	JD	7,644	86,000	08/18/2021	12/15/2030
718549-AG-3	PHILLIPS 66 PARTNERS LP			1	2.C FE	8,479,855	101.6710	8,642,061	8,500,000	8,488,388		3,740			2.450	2.498	JD	9,256	208,250	09/03/2019	12/15/2024
71951Q-AC-6	PHYSICIANS REALTY LP			1	2.B FE	1,196,944	99.9020	1,198,819	1,200,000	1,196,950		7			2.625	2.655	MN	6,825		12/22/2021	11/01/2031
721283-AA-7	PIKE CORP			1	5.A FE	7,579,946	100.2280	7,514,093	7,497,000	7,507,457	(56,715)	(15,272)			5.500	5.235	MS	137,445	418,062	01/27/2021	09/01/2028
72147K-AE-8	PILGRIMS PRIDE CORP			1	3.A FE	2,110,000	105.5940	2,111,880	2,000,000	2,108,354		(1,646)			5.875	2.431	MS	29,701		12/22/2021	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORP			1	3.A FE	29,797,194	105.0000	31,605,000	30,100,000	29,815,141		17,947			4.250	4.375	AO	270,064	664,499	03/25/2021	04/15/2031
72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN			1	3.A FE	4,000,000	101.0000	4,040,000	4,000,000	4,000,000					3.500	3.500	MS	46,278		08/19/2021	03/01/2032
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION			1	2.A FE	27,997,200	98.3580	27,540,352	28,000,000	27,998,043		550			1.300	1.302	JD	16,178	364,000	06/10/2020	06/15/2025
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	8,213,760	104.5280	8,362,232	8,000,000	8,124,382		(41,448)			3.600	3.023	MN	48,000	288,000	10/17/2019	11/01/2024
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	9,987,600	108.5240	10,852,400	10,000,000	9,989,125		249			4.900	4.908	FA	185,111	490,000	12/02/2014	02/15/2045
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	3,983,855	109.0690	4,351,853	3,990,000	3,987,363		623			4.650	4.669	AO	39,169	185,535	08/17/2015	10/15/2025
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP	LS		1	2.C FE	2,006,905	109.0690	2,192,287	2,010,000	2,008,672		314			4.650	4.669	AO	19,732	93,465	08/17/2015	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	2,994,030	103.5930	3,107,778	3,000,000	2,995,183		515			3.550	3.573	JD	4,733	106,500	09/09/2019	12/15/2029
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP			1	2.C FE	4,490,730	104.4240	4,699,094	4,500,000	4,491,915		769			3.800	3.824	MS	50,350	171,000	06/08/2020	09/15/2030
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP	LS		1	2.C FE	9,979,400	104.4240	10,442,430	10,000,000	9,982,032		1,710			3.800	3.824	MS	111,889	380,000	06/08/2020	09/15/2030
727493-AC-2	PLANTRONICS INC	LS		1	4.B FE	9,422,750	95.3750	9,236,115	9,684,000	9,236,115	(202,215)	15,580			4.750	5.175	MS	153,330	226,162	06/04/2021	03/01/2029
72815L-AA-5	PLAYTIKA HOLDING CORP			1	4.B FE	3,320,000	98.0000	3,253,600	3,320,000	3,253,600	(66,400)				4.250	4.250	MS	41,546	72,118	03/05/2021	03/31/2029
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION			1	1.F FE	382,726	106.2670	382,562	360,000	382,564		(162)			3.250	1.366	JD	975		12/22/2021	06/01/2025
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC (			1	1.G FE	1,134,173	104.7090	1,135,041	1,084,000	1,133,581		(592)			3.500	1.245	JJ	16,651		12/22/2021	01/23/2024
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC (			1	1.G FE	2,833,407	102.6740	2,758,842	2,687,000	2,799,287		(34,120)			2.200	0.706	MN	9,852	46,002	12/22/2021	11/01/2024
73179P-AM-8	POLYONE CORPORATION			1	3.C FE	2,700,000	104.2500	2,814,750	2,700,000	2,700,000					5.750	5.750	MN	19,838	155,250	04/29/2020	05/15/2025
737446-AN-4	POST HOLDINGS INC			1	4.B FE	3,781,375	105.9740	3,793,869	3,580,000	3,777,372		(4,003)			5.625	4.558	JJ	92,856		12/07/2021	01/15/2028
737446-AN-4	POST HOLDINGS INC	LS		1	4.B FE	1,499,875	105.9740	1,504,831	1,420,000	1,498,287		(1,588)			5.625	4.558	JJ	36,831		12/07/2021	01/15/2028
737446-AP-9	POST HOLDINGS INC			1	4.B FE	14,784,625	105.0630	15,050,275	14,325,000	14,709,346	(50,587)	(15,565)			5.500	4.846	JD	35,017	460,625	12/13/2021	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1	4.B FE	80,579	101.8500	81,480	80,000	80,567		(13)			4.625	4.494	AO	781		11/01/2021	04/15/2030
737446-AQ-7	POST HOLDINGS INC	LS		1	4.B FE	503,620	101.8500	509,250	500,000	503,541		(79)			4.625	4.494	AO	4,882		11/01/2021	04/15/2030
737446-AR-5	POST HOLDINGS INC			1	4.B FE	6,717,188	99.2500	6,699,375	6,750,000	6,699,375	(18,345)	532			4.500	4.562	MS	89,438		10/15/2021	09/15/2031
693506-BN-6	PPG INDUSTRIES INC			1	1.G FE	15,110,475	102.5230	15,378,420	15,000,000	15,124,873		1,738			3.200	2.491	MS	141,333	320,000	12/21/2021	03/15/2023
693506-BQ-9	PPG INDUSTRIES INC			1	1.G FE	4,991,350	103.0900	5,154,485	5,000,000	4,995,334		1,703			2.400	2.437	FA	45,333	120,000	08/06/2019	08/15/2024
693506-BU-0	PPG INDUSTRIES INC			1	1.G FE	1,564,405	97.8130	1,565,000	1,600,000	1,564,607		203			1.200	1.748	MS	5,653		12/22/2021	03/15/2026
693506-BU-0	PPG INDUSTRIES INC	O		1	1.G FE	4,971,600	97.8130	4,890,625	5,000,000	4,976,132		4,532			1.200	1.317	MS	17,667	31,833	03/01/2021	03/15/2026
74165H-AB-4	PRIME HEALTHCARE SERVICES INC			1	4.B FE	2,656,250	106.0000	2,650,000	2,500,000	2,627,779		(28,471)			7.250	5.212	MN	30,208	90,625	04/27/2021	11/01/2025
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)		C	1	4.B FE	20,292,125	99.0000	20,096,010	20,299,000	20,096,010	(196,230)	115			4.375	4.380	AO	150,480	367,478	11/05/2021	04/30/2029
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE	4,243,795	105.0980	4,466,665	4,250,000	4,246,741		610			3.100	3.117	MN	16,835	131,750	11/03/2016	11/15/2026
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	11,946,240	97.5920	11,710,980	12,000,000	11,950,152		3,912			1.250	1.343	FA	56,250		08/10/2021	08/16/2026
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	3,000,000	99.5360	2,986,065	3,000,000	3,000,000					1.618	1.618	AO	10,247	24,675	04/05/2021	04/15/2026
745310-AF-9	PUGET ENERGY INC			1	2.C FE	1,249,916	101.3610	1,267,016	1,250,000	1,249,994		11			5.625	5.626	JJ	32,422	70,313	12/13/2012	07/15/2022
745310-AK-8	PUGET ENERGY INC			1	2.C FE	12,480,071	108.0950	13,511,838	12,500,000	12,481,925		1,754			4.100	4.120	JD	22,778	512,500	12/10/2020	06/15/2030
745310-AM-4	PUGET ENERGY INC			1	2.C FE	5,000,000	98.4280	4,921,385	5,000,000	5,000,000					2.379	2.379	JD	5,287	59,475	10/19/2021	06/15/2028
747525-AT-0	QUALCOMM INCORPORATED			1	1.F FE	1,385,982	104.2120	1,341,211	1,287,000	1,356,959		(29,024)			2.900	0.602	MN	4,251	37,323	01/01/2021	05/20/2024
747525-AT-0	QUALCOMM INCORPORATED	LS		1	1.F FE	405,995	104.2120	392,880	377,000	397,493		(8,502)			2.900	0.602	MN	1,245	10,933	01/01/2021	05/20/2024
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED			1	2.B FE	6,780,076	112.9030	7,677,370	6,800,000	6,784,675		1,704			4.200	4.235	JD	793	285,600	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED			1	2.B FE	5,984,280	103.9120	6,234,720	6,000,000	5,986,955		1,331			2.950	2.979	JD	492	177,000	12/09/2019	06/30/2030
74841C-AA-9	QUICKEN LOANS LLC			1	3.A FE	10,000,000	100.3750	10,037,500	10,000,000	10,000,000					3.625	3.625	MS	120,833	349,410	09/09/2020	03/01/2029
74841C-AB-7	QUICKEN LOANS LLC			1	3.A FE	2,000,000	101.5000	2,030,000	2,000,000	2,000,000					3.875	3.875	MS	25,833	74,701	09/09/2020	03/01/2031
747262-AY-9	QVC INC			1	3.A FE	4,708,000	102.8260	4,524,344	4,400,000	4,524,344	(139,908)	(43,748)			4.750	3.460	FA	78,956	209,000	01/20/2021	02/15/2027
747262-AZ-6	QVC INC			1	3.A FE	5,833,914	99.2500	5,623,505	5,666,000	5,623,505	(190,612)	(19,093)			4.375	3.925	MS	82,629	255,462	12/16/2020	09/01/2028
747262-AZ-6	QVC INC	LS		1	3.A FE	3,486,124	99.2500	3,318,920	3,344,000	3,318,920	(151,501)	(15,635)			4.375	3.729	MS	48,767	150,770	01/19/2021	09/01/2028
912920-AK-1	QWEST CORPORATION				3.B FE	4,166,750	116.7480	4,553,172	3,900,000	4,025,879		(29,342)			7.250	6.260	MS	83,254	282,750	06/30/2016	09/15/2025
912920-AK-1	QWEST CORPORATION	LS			3.B FE	107,000	116.7480	116,748	100,000	103,302		(770)			7.250	6.238	MS	2,135	7,250	06/30/2016	09/15/2025
74969P-AA-6	RADIOLOGY PARTNERS INC			1	4.C FE	11,963,500	100.8750	11,787,244	11,685,000	11,768,563	(134,180)	(58,313)			5.250	4.669	JD	27,265	572,775	10/08/2021	12/15/2025
75041V-AA-2	RADIOLOGY PARTNERS INC			1	5.B FE	1,222,500	105.0120	1,260,144	1,200,000	1,222,002		(498)			9.250	8.560	FA	46,250	18,500	11/30/2021	02/01/2028
75041V-AA-2	RADIOLOGY PARTNERS INC	LS		1	5.B FE	3,271,000	105.0120	3,654,418	3,480,000	3,303,374		19,249			9.250	10.378	FA	134,125	321,900	03/26/2020	02/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75281A-AS-8	RANGE RESOURCES CORP			1	4.A FE	799,955	103.2500	832,195	806,000	801,051		1,096			4.875	5.075	MN	5,021	39,293	02/26/2021	05/15/2025
75281A-AS-8	RANGE RESOURCES CORP	LS		1	4.A FE	3,170,045	103.2500	3,297,805	3,194,000	3,174,388		4,343			4.875	5.075	MN	19,896	155,708	02/26/2021	05/15/2025
75281A-AU-3	RANGE RESOURCES CORPORATION			1	4.A FE	834,424	100.6250	833,175	828,000	828,759	2,218	(1,459)			5.875	5.686	JJ	24,323	48,645	10/09/2017	07/01/2022
75281A-BA-6	RANGE RESOURCES CORPORATION			1	4.A FE	3,324,645	102.2500	3,797,565	3,714,000	3,532,527	7,162	134,459			5.000	9.373	MS	54,678	185,700	06/30/2020	03/15/2023
75281A-BG-3	RANGE RESOURCES CORPORATION			1	4.A FE	7,520,017	107.7790	8,900,406	8,258,000	7,591,708	32,322	68,298			9.250	11.144	FA	318,277	685,240	03/17/2021	02/01/2026
75281A-BJ-7	RANGE RESOURCES CORPORATION			1	4.A FE	1,127,340	111.5000	1,115,000	1,000,000	1,115,000	(10,556)	(1,784)			8.250	6.019	JJ	38,042		12/09/2021	01/15/2029
75419T-AA-1	RATTLER MIDSTREAM LP			1	3.A FE	1,565,000	104.0000	1,627,600	1,565,000	1,565,000					5.625	5.625	JJ	40,592	88,276	07/09/2020	07/15/2025
75508X-AA-4	RAYONIER LP			1	2.C FE	7,408,072	99.7680	7,364,896	7,382,000	7,407,964		(108)			2.750	2.707	MN	24,812	90,503	12/22/2021	05/17/2031
75606D-AL-5	REALOGY GROUP LLC			1	4.B FE	15,988,853	102.5000	15,960,275	15,571,000	15,844,008	(126,572)	(18,273)			5.750	5.036	JJ	412,848	126,989	12/08/2021	01/15/2029
75606D-AL-5	REALOGY GROUP LLC	LS		1	4.B FE	3,551,460	102.5000	3,591,600	3,504,000	3,543,657		(7,803)			5.750	5.434	JJ	92,905	102,979	02/02/2021	01/15/2029
756109-AV-6	REALTY INCOME CORPORATION			1	1.G FE	430,901	107.5680	430,270	400,000	430,673		(228)			3.875	1.477	AO	3,272		12/22/2021	04/15/2025
75886F-AE-7	REGENERON PHARMACEUTICALS INC.			1	2.C FE	10,390,391	94.5650	9,835,726	10,401,000	10,391,741		976			1.750	1.761	MS	53,594	198,702	08/07/2020	09/15/2030
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION			1	2.A FE	1,993,900	101.9570	2,039,140	2,000,000	1,995,800		1,181			2.250	2.315	MN	5,375	45,000	05/13/2020	05/18/2025
7591EP-AT-7	REGIONS FINANCIAL CORPORATION			1	2.A FE	3,776,681	97.8230	3,717,255	3,800,000	3,777,133		452			1.800	1.897	FA	26,410		12/22/2021	08/12/2028
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND				1.E FE	3,044,124	101.3510	3,040,542	3,000,000	3,042,999		(1,125)			2.150	0.784	JJ	28,667		12/21/2021	01/21/2023
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND				1.E FE	6,631,513	104.0700	6,920,635	6,650,000	6,636,294		2,491			2.750	2.794	JJ	81,278	182,875	01/13/2020	01/21/2027
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND	LS			1.E FE	99,722	104.0700	104,070	100,000	99,794		37			2.750	2.794	JJ	1,222	2,750	01/13/2020	01/21/2027
759509-AF-9	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	11,963,280	98.3960	11,807,544	12,000,000	11,973,324		7,137			1.300	1.363	FA	58,933	161,200	07/28/2020	08/15/2025
759509-AG-7	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	3,141,243	97.1660	3,060,742	3,150,000	3,142,363		797			2.150	2.181	FA	25,585	69,983	07/28/2020	08/15/2030
74949L-AC-6	RELX CAPITAL INC			1	2.A FE	790,712	110.9130	887,305	800,000	792,931		825			4.000	4.143	MS	9,156	32,000	03/11/2019	03/18/2029
75972B-AA-9	RENESAS ELECTRONICS CORP		D	1	2.C FE	26,000,000	99.2930	25,816,076	26,000,000	26,000,000					1.543	1.543	MN	39,004		11/18/2021	11/26/2024
75972B-AB-7	RENESAS ELECTRONICS CORP		D	1	2.C FE	22,000,000	99.6640	21,926,102	22,000,000	22,000,000					2.170	2.170	MN	46,414		11/18/2021	11/25/2026
760759-AR-1	REPUBLIC SERVICES INC			1	2.B FE	2,929,139	104.5270	2,771,011	2,651,000	2,879,627		(49,511)			2.900	0.938	JJ	38,440	38,440	01/01/2021	07/01/2026
760759-AU-4	REPUBLIC SERVICES INC			1	2.B FE	2,859,776	102.9060	351,940	342,000	358,856		(6,359)			2.500	0.603	FA	3,230	37,750	01/01/2021	08/15/2024
760759-AY-6	REPUBLIC SERVICES INC			1	2.B FE	4,994,900	97.1920	4,859,595	5,000,000	4,996,011		1,008			0.875	0.896	MN	5,590	42,656	11/09/2020	11/15/2025
761713-BG-0	REYNOLDS AMERICAN INC			1	2.B FE	4,504,222	108.0000	4,645,059	4,301,000	4,391,496		(24,135)			4.450	3.793	JD	10,101	191,395	12/15/2016	06/12/2025
76174L-AA-1	REYNOLDS GROUP ISSUER LLC			1	4.A FE	6,670,000	97.2500	6,486,575	6,670,000	6,486,575	(183,425)				4.000	4.000	AO	56,324	277,176	09/21/2020	10/15/2027
76174L-AA-1	REYNOLDS GROUP ISSUER LLC	LS		1	4.A FE	2,330,000	97.2500	2,265,925	2,330,000	2,265,925	(64,075)				4.000	4.000	AO	19,676	96,824	09/21/2020	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA			1	4.A FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					4.500	4.500	FA	51,000	66,750	02/09/2021	02/15/2029
76774L-AA-5	RITCHIE BROS HOLDINGS INC		C	1	3.C FE	14,451,250	104.3750	14,873,438	14,250,000	14,450,559		(691)			4.750	4.572	JD	18,802		12/13/2021	12/15/2031
77314E-AA-6	ROCKET SOFTWARE INC			1	5.B FE	2,500,000	97.5600	2,439,000	2,500,000	2,439,000	(61,000)				6.500	6.500	FA	61,389	87,118	01/28/2021	02/15/2029
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	741,130	104.3550	740,923	710,000	740,697		(433)			4.100	1.585	AO	7,278		12/22/2021	10/01/2023
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.A FE	5,433,150	106.3180	5,315,875	5,000,000	5,300,624		(72,267)			3.625	2.035	JD	8,056	181,250	02/21/2020	12/15/2025
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA			1	4.B FE	13,435,431	102.0000	13,507,860	13,243,000	13,419,446	(8,877)	(7,108)			4.375	4.050	AO	135,189		11/02/2021	10/15/2029
77578J-AC-2	ROLLS-ROYCE PLC		D	1	3.C FE	47,981,097	110.5900	49,182,691	44,473,000	47,678,883	(114,548)	(180,261)			5.750	4.270	AO	539,853	1,240,019	12/22/2021	10/15/2027
77578J-AC-2	ROLLS-ROYCE PLC	LS	D	1	3.C FE	1,045,853	110.5900	1,109,218	1,003,000	1,041,239		(4,385)			5.750	4.978	AO	12,175	44,483	04/13/2021	10/15/2027
776743-AM-8	ROPER TECHNOLOGIES INC			1	2.B FE	14,480,860	97.7020	14,166,747	14,500,000	14,485,830		3,733			1.000	1.027	MS	42,694	150,639	08/18/2020	09/15/2025
776743-AN-6	ROPER TECHNOLOGIES INC			1	2.B FE	9,797,265	97.0330	9,519,878	9,811,000	9,799,763		1,878			1.400	1.421	MS	40,443	142,696	08/18/2020	09/15/2027
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP PLC		D		2.A FE	5,294,967	104.2750	5,215,815	5,002,000	5,144,906		(81,834)			3.875	2.151	MS	58,687	193,828	02/21/2020	09/12/2023
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP PLC		D	1	2.A FE	3,440,000	100.8740	3,470,059	3,440,000	3,440,000					3.498	3.498	MN	15,376	120,331	05/10/2017	05/15/2023
780097-BN-0	ROYAL BANK OF SCOTLAND PLC		D	1,5	2.A FE	5,000,000	101.5960	5,079,820	5,000,000	5,000,000					2.359	2.359	MN	12,778	117,950	05/19/2020	05/22/2024
780097-BP-5	ROYAL BANK OF SCOTLAND PLC		D	1,5	2.A FE	4,500,000	104.0090	4,680,401	4,500,000	4,500,000					3.073	3.073	MN	14,981	138,285	05/19/2020	05/22/2028
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD			1	4.B FE	2,909,225	101.1560	2,972,975	2,939,000	2,909,539		314			5.500	5.692	AO	40,411	48,604	11/30/2021	04/01/2028
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.B FE	14,740,775	101.1560	15,133,949	14,961,000	14,743,099		2,324			5.500	5.780	AO	205,714	171,060	11/30/2021	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD			1	4.B FE	15,862,500	96.8600	15,545,950	16,050,000	15,545,950	(324,510)	7,960			4.250	4.527	JJ	354,326		10/14/2021	07/01/2026
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD			1	4.B FE	4,920,000	101.6800	4,982,320	4,900,000	4,916,800	(2,027)	(1,173)			5.500	5.395	FA	98,817		09/15/2021	08/31/2026
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD	LS		1	4.B FE	3,120,000	101.6800	3,152,080	3,100,000	3,116,800	(2,027)	(1,173)			5.500	5.334	FA	62,517		09/15/2021	08/31/2026
78081B-AH-6	ROYALTY PHARMA PLC			1	2.C FE	19,320,047	97.8900	19,088,609	19,500,000	19,337,499		17,452			1.200	1.434	MS	77,350	117,000	08/05/2021	09/02/2025
78081B-AJ-2	ROYALTY PHARMA PLC			1	2.C FE	14,282,104	98.2480	14,245,902	14,500,000	14,295,847		13,744			1.750	2.014	MS	83,878	126,875	08/05/2021	09/02/2027
749685-AX-1	RPM INTERNATIONAL INC			1	2.C FE	8,987,040	113.1800	10,186,173	9,000,000	8,990,149		1,138			4.550	4.568	MS	136,500	409,500	02/25/2019	03/01/2029
78355H-KM-0	RYDER SYSTEM INC			1	2.B FE	866,692	100.7670	845,438	839,000	847,165		(19,527)			2.875	0.533	JD	2,010	24,121	01/01/2021	06/01/2022
78355H-KR-9	RYDER SYSTEM INC			1	2.B FE	3,997,240	105.6520	4,226,088	4,000,000	3,998,045		493			3.350	3.364	MS	44,667	134,000	05/05/2020	09/01/2025
78409V-AD-6	S&P GLOBAL INC			1	1.G FE	712,748	108.1920	677,284	626,000	693,554		(19,194)			4.000	0.826	JD	1,113	25,040	01/01/2021	06/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1	2.A FE	5,000,000	111.3730	5,568,660	5,000,000	5,000,000					4.246	4.246	MN	35,383	212,300	04/26/2018	05/01/2028
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1	2.C FE	25,274,912	108.7550	24,578,562	22,600,000	23,587,274		(390,596)			5.750	3.806	MN	166,047	1,299,500	05/15/2017	05/15/2024
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1	2.C FE	3,347,520	112.3180	3,369,528	3,000,000	3,254,266		(49,532)			5.000	3.168	MS	44,167	150,000	01/31/2020	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1	2.C FE	3,160,014	109.5370	3,464,658	3,163,000	3,161,102		263			4.200	4.211	MS	39,116	132,846	07/19/2017	03/15/2028
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1	2.C FE	8,978,446	112.8020	10,152,207	9,000,000	8,980,076		1,630			4.500	4.532	MN	51,750	405,000	02/26/2021	05/15/2030
78572X-AG-6	SABRA HEALTH CARE LP			1	2.C FE	5,082,084	104.7020	5,402,623	5,160,000	5,096,828		6,764			3.900	4.085	AO	42,484	201,240	09/26/2019	10/15/2029
78574M-AA-1	SABRA HEALTH CARE LP			1	2.C FE	8,766,341	97.7240	8,677,900	8,880,000	8,768,117		1,777			3.200	3.350	JD	71,829		12/22/2021	12/01/2031
78574M-AA-1	SABRA HEALTH CARE LP	LS		1	2.C FE	2,295,408	97.7240	2,267,199	2,320,000	2,295,924		516			3.200	3.324	JD	18,766		09/21/2021	12/01/2031
78573N-AC-6	SABRE GLBL INC			1	4.B FE	1,600,000	113.0000	1,808,000	1,600,000	1,600,000					9.250	9.250	AO	31,244	148,000	04/13/2020	04/15/2025
78573N-AF-9	SABRE GLBL INC			1	4.B FE	1,791,084	104.5000	1,810,985	1,733,000	1,773,235		(13,437)			7.375	6.579	MS	42,603	129,229	08/26/2020	09/01/2025
78573N-AF-9	SABRE GLBL INC	LS		1	4.B FE	4,909,726	104.5000	5,049,440	4,832,000	4,887,081		(18,309)			7.375	6.908	MS	118,787	360,320	10/05/2020	09/01/2025
79586K-AC-5	SAMARCO MINERACAO SA		D	1	6. *	1,768,250	64.5000	2,193,000	3,400,000	1,653,000	(115,250)				5.750	20.410	AO			09/27/2021	10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA		D	1	6. *	862,500	63.7500	1,593,750	2,500,000	862,500					5.375	5.410	MS			09/23/2014	09/26/2024
79970Y-AD-7	SANCHEZ ENERGY CORP			1	6. *	67,613	0.2500	67,613	27,045,000	67,613					6.125	0.000	JJ			02/12/2019	01/15/2023
80007R-AK-1	SANDS CHINA LTD		D	1	2.C FE	10,240,957	100.5140	10,302,685	10,250,000	10,242,495		1,538			3.800	3.820	JJ	187,176	194,750	02/05/2021	01/08/2026
80007R-AL-9	SANDS CHINA LTD	LS	D	1	2.C FE	3,486,093	101.8800	3,565,800	3,500,000	3,487,201		1,108			4.375	4.427	JD	5,530	153,125	02/05/2021	06/18/2030
80007R-AM-7	SANDS CHINA LTD		D	1	2.C FE	2,993,430	94.1300	2,823,900	3,000,000	2,993,739		309			2.300	2.343	MS	18,783		09/09/2021	03/08/2027
80007R-AP-0	SANDS CHINA LTD		D	1	2.C FE	4,987,350	94.1040	4,705,200	5,000,000	4,987,767		417			2.850	2.888	MS	38,792		09/09/2021	03/08/2029
80007R-AR-6	SANDS CHINA LTD		D	1	2.C FE	2,997,810	93.9560	2,818,680	3,000,000	2,997,861		51			3.250	3.259	FA	26,542		09/09/2021	08/08/2031
80282K-AW-6	SANTANDER HOLDINGS USA INC			1	2.A FE	18,444,420	104.2310	18,761,562	18,000,000	18,257,701		(101,704)			3.500	2.884	JD	42,000	630,000	02/18/2020	06/07/2024
80282K-AZ-9	SANTANDER HOLDINGS USA INC			1	2.A FE	4,046,025	104.3760	4,175,032	4,000,000	4,033,877		(6,517)			3.244	3.051	AO	30,998	129,760	02/11/2020	10/05/2026
80282K-BB-1	SANTANDER HOLDINGS USA INC			1	2.A FE	28,244,532	104.9140	29,690,690	28,300,000	28,261,065		10,544			3.450	3.493	JD	78,650	976,350	05/27/2020	06/02/2025
80282K-BB-1	SANTANDER HOLDINGS USA INC	LS		1	2.A FE	199,608	104.9140	209,828	200,000	199,725		75			3.450	3.493	JD	556	6,900	05/27/2020	06/02/2025
80281L-AM-7	SANTANDER UK GROUP HOLDINGS PLC		D	1,5	2.A FE	10,000,000	98.3650	9,836,520	10,000,000	10,000,000					1.532	1.532	FA	55,322	153,200	08/17/2020	08/21/2026
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC		D	1,5	2.A FE	6,186,794	99.0850	6,143,264	6,200,000	6,186,894		100			1.089	1.156	MS	19,880	27,225	12/22/2021	03/15/2025
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC		D	1	2.A FE	22,000,000	97.9070	21,539,474	22,000,000	22,000,000					1.673	1.673	JD	17,381	184,030	06/07/2021	06/14/2027
803014-AA-7	SANTOS FINANCE LTD.		D	1	2.C FE	5,028,075	101.8190	5,090,925	5,000,000	5,028,011		(64)			3.649	3.577	AO	31,422	72,980	12/22/2021	04/29/2031
78410G-AD-6	SBA COMMUNICATIONS CORP			1	3.C FE	4,996,978	103.0000	5,166,480	5,016,000	4,999,750		2,772			3.875	3.945	FA	73,429	194,370	01/06/2021	02/15/2027
78410G-AD-6	SBA COMMUNICATIONS CORP	LS		1	3.C FE	621,000	103.0000	639,630	621,000	621,000					3.875	3.875	FA	9,091	24,064	01/06/2021	02/15/2027
78410G-AE-4	SBA COMMUNICATIONS CORP			2	4.A FE	3,000,000	96.0000	2,880,000	3,000,000	2,880,000	(120,000)				3.125	3.125	FA	39,063	47,396	01/14/2021	02/01/2029
806851-AE-1	SCHLUMBERGER HOLDINGS CORP			1	2.A FE	1,043,045	102.2940	1,016,802	994,000	1,018,308		(24,737)			3.625	1.089	JD	1,001	36,033	01/01/2021	12/21/2022
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL			1	4.A FE	7,784,800	102.5000	7,749,000	7,560,000	7,696,987	(36,373)	(39,694)			4.875	4.227	AO	92,138	368,550	02/25/2021	04/01/2028
78397U-AA-8	SCIL IV LLC			1	4.A FE	5,500,000	102.6250	5,644,375	5,500,000	5,500,000					5.375	5.375	MN	49,271		10/19/2021	11/01/2026
78397U-AA-8	SCIL IV LLC	LS		1	4.A FE	500,000	102.6250	513,125	500,000	500,000					5.375	5.375	MN	4,479		10/19/2021	11/01/2026
810186-AS-5	SCOTTS MIRACLE-GRO CO/THE			1	4.A FE	2,000,000	104.2500	2,085,000	2,000,000	2,000,000					4.500	4.500	AO	19,000	90,000	03/18/2020	10/15/2029
810186-AV-8	SCOTTS MIRACLE-GRO CO/THE			1	4.A FE	5,000,000	99.7500	4,987,500	5,000,000	4,987,500	(12,500)				4.375	4.375	FA	83,854		08/10/2021	02/01/2032
81180W-BF-7	SEAGATE HDD CAYMAN			1	3.A FE	7,035,000	97.6500	6,869,642	7,035,000	6,869,642	(165,358)				3.125	3.125	JJ	101,372		12/14/2021	07/15/2029
81211K-AW-0	SEALED AIR CORPORATION			1	3.B FE	7,363,175	107.0000	7,647,290	7,147,000	7,242,876		(30,113)			5.125	4.627	JD	30,524	366,284	04/17/2019	12/01/2024
81211K-AZ-3	SEALED AIR CORPORATION			1	2.C FE	2,777,008	96.9580	2,714,827	2,800,000	2,777,121		113			1.573	1.750	AO	11,256		12/22/2021	10/15/2026
816196-AT-6	SELECT MEDICAL CORPORATION			1	4.C FE	6,098,975	105.9250	6,048,289	5,710,000	5,967,945		(109,216)			6.250	3.841	FA	134,819	240,938	02/23/2021	08/15/2026
816196-AT-6	SELECT MEDICAL CORPORATION	LS		1	4.C FE	311,025	105.9250	307,181	290,000	304,182		(6,843)			6.250	3.256	FA	6,847	9,063	02/23/2021	08/15/2026
81620*-AB-6	SELECT REHABILITATION INC			1	5.B GI	6,984,240	100.5750	7,040,230	7,000,000	6,994,432		10,193			12.000	12.155	JAJO	177,333	840,000	11/30/2020	07/31/2022
BAS15F-Z0-8	SELECT REHABILITATION INC			1	5.B GI		99.7750								12.000	0.000	JAJO			11/30/2020	07/31/2022
816851-BG-3	SEMPRA ENERGY			1	2.B FE	11,456,168	106.4520	11,828,902	11,112,000	11,375,410		(49,204)			3.400	2.881	FA	157,420	377,808	03/10/2020	02/01/2028
81725W-AJ-2	SENSATA TECHNOLOGIES BV			1	3.C FE	2,932,300	108.5000	3,087,910	2,846,000	2,941,778		1,642			5.000	3.989	AO	35,575	79,800	12/22/2021	10/01/2025
81725W-AK-9	SENSATA TECHNOLOGIES BV			1	3.C FE	5,132,188	102.1250	5,233,906	5,125,000	5,130,681		(1,507)			4.000	3.958	AO	43,278	111,611	05/26/2021	04/15/2029
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			1	3.C FE	16,148,125	104.3750	16,830,469	16,125,000	16,137,897		(3,979)			4.625	4.596	JD	33,146	745,781	04/23/2019	12/15/2027
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1	3.C FE	8,043,540	101.2500	8,125,313	8,025,000	8,037,500	(5,985)	(55)			4.000	3.963	MN	41,017	133,475	12/22/2021	05/15/2031
81762P-AE-2	SERVICENOW INC			1	2.A FE	4,483,170	93.0810	4,188,623	4,500,000	4,485,353		1,576			1.400	1.440	MS	21,000	66,500	08/06/2020	09/01/2030
82088K-AG-3	SHEA HOMES LIMITED PARTNERSHIP A C			1	4.A FE	6,850,000	101.9000	6,980,150	6,850,000	6,850,000					4.750	4.750	AO	81,344	328,086	09/14/2020	04/01/2029
824348-BD-7	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE	10,046,037	104.4160	10,441,620	10,000,000	10,020,311		(6,175)			3.300	3.230	FA	137,500	330,000	08/10/2017	02/01/2025
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2.B FE	2,174,671	106.0670	2,145,725	2,023,000	2,162,084		(12,588)			3.200	1.678	MS	17,623	19,296	12/22/2021	09/23/2026
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1.E FE	9,982,900	99.1310	9,913,090	10,000,000	9,984,766		1,866			1.700	1.726	MS	51,944	85,000	03/02/2021	03/11/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
827048-AX-7	SILGAN HOLDINGS INC			1	2.C FE	6,396,480	97.5560	6,243,584	6,400,000	6,397,072		592			1.400	1.411	AO	22,400	57,493	02/03/2021	04/01/2026
827048-AX-7	SILGAN HOLDINGS INC	LS		1	2.C FE	3,598,020	97.5560	3,512,016	3,600,000	3,598,353		333			1.400	1.411	AO	12,600	32,340	02/03/2021	04/01/2026
829259-AU-4	SINCLAIR TELEVISION GROUP INC			1	5.A FE	3,745,986	101.5000	3,757,530	3,702,000	3,724,990	(350)	(11,035)			5.875	5.468	MS	64,039	217,493	07/29/2020	03/15/2026
829259-AU-4	SINCLAIR TELEVISION GROUP INC	LS		1	5.A FE	3,907,139	101.5000	3,854,970	3,798,000	3,835,439	(2,294)	(25,311)			5.875	4.741	MS	65,700	223,133	07/29/2020	03/15/2026
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1	4.A FE	7,703,750	94.7500	7,295,750	7,700,000	7,295,750	(407,666)	(311)			4.125	4.119	JD	26,469	314,978	11/20/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	12,317,039	103.9340	12,225,756	11,763,000	12,173,677		(122,770)			5.000	3.190	FA	245,063	344,075	05/27/2021	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC			1	3.C FE	8,109,120	100.0000	8,000,000	8,000,000	7,998,753	(94,743)	(12,731)			4.125	3.917	JJ	165,000	304,792	12/22/2021	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1	3.C FE	8,241,101	100.5590	8,281,034	8,235,000	8,239,109	(1,863)	(128)			4.000	3.987	JJ	173,850		11/01/2021	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC			1	3.C FE	8,757,500	100.0290	8,732,532	8,730,000	8,731,740	(24,264)	(1,496)			3.125	3.044	MS	102,305		11/08/2021	09/01/2026
82967N-BM-9	SIRIUS XM RADIO INC			1	3.C FE	15,212,250	98.0450	15,030,299	15,330,000	15,013,153	(200,368)	1,271			3.875	3.970	MS	222,764		12/27/2021	09/01/2031
83001W-AC-8	SIX FLAGS THEME PARKS INC			1	3.C FE	8,670,349	106.7940	8,747,513	8,191,000	8,517,626		(118,088)			7.000	4.516	JJ	286,685	449,449	07/15/2021	07/01/2025
83001W-AC-8	SIX FLAGS THEME PARKS INC	LS		1	3.C FE	3,602,005	106.7940	3,590,421	3,362,000	3,507,146		(67,007)			7.000	4.733	JJ	117,670	280,447	07/31/2020	07/01/2025
78392B-AA-5	SK HYNIX INC		D		2.C FE	6,786,808	98.8560	6,722,228	6,800,000	6,790,941		4,133			1.000	1.066	JJ	30,600	34,000	01/13/2021	01/19/2024
78392B-AB-3	SK HYNIX INC		D		2.C FE	9,786,378	97.8090	9,585,302	9,800,000	9,788,887		2,509			1.500	1.529	JJ	66,150	73,500	01/13/2021	01/19/2026
78392B-AC-1	SK HYNIX INC		D		2.C FE	9,502,848	96.2360	9,238,694	9,600,000	9,511,081		8,233			2.375	2.490	JJ	102,600	114,000	01/13/2021	01/19/2031
83088M-AK-8	SKYWORKS SOLUTIONS INC.			1	2.C FE	1,999,040	98.9680	1,979,366	2,000,000	1,999,150		110			1.800	1.810	JD	3,000	18,500	05/12/2021	06/01/2026
83088M-AL-6	SKYWORKS SOLUTIONS INC.			1	2.C FE	2,988,420	100.7940	3,023,826	3,000,000	2,989,017		597			3.000	3.045	JD	7,500	46,250	05/12/2021	06/01/2031
78442F-EQ-7	SLM CORPORATION				3.C FE	15,324,818	104.1500	15,919,328	15,285,000	15,299,482		(13,452)			5.500	5.406	JJ	364,293	840,675	07/16/2019	01/25/2023
78454L-AL-4	SM ENERGY CO			1	4.C FE	2,010,000	100.7500	2,015,000	2,000,000	2,009,740		(260)			5.625	5.264	JD	9,375		12/15/2021	06/01/2025
78454L-AN-0	SM ENERGY CO			1	4.C FE	820,875	102.7500	817,890	796,000	817,890	(1,426)	(1,559)			6.750	5.563	MS	15,821		10/19/2021	09/15/2026
78454L-AN-0	SM ENERGY CO	LS		1	4.C FE	2,994,750	102.7500	2,983,860	2,904,000	2,983,860	(5,201)	(5,689)			6.750	5.563	MS	57,717		10/19/2021	09/15/2026
78454L-AW-0	SM ENERGY CO	LS		1	4.B FE	1,841,875	103.5000	1,811,250	1,750,000	1,811,250	(28,127)	(2,498)			6.500	5.221	JJ	59,403		11/05/2021	07/15/2028
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC		D	1	1.G FE	8,589,336	101.0290	8,688,503	8,600,000	8,598,773		2,227			3.000	3.027	JJ	118,967	258,000	07/12/2017	07/15/2022
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		D	1	1.G FE	14,999,100	99.1570	14,873,490	15,000,000	14,999,165		65			2.300	2.301	JD	15,333	172,500	06/08/2021	06/15/2028
78448T-AG-7	SMBC AVIATION CAPITAL LTD		D	2	1.G FE	8,479,005	99.0350	8,417,941	8,500,000	8,479,853		848			1.900	1.952	AO	34,094		10/07/2021	10/15/2026
83192P-AA-6	SMITH & NEPHEW PLC		D	1	2.B FE	4,500,000	96.5650	4,345,412	4,500,000	4,500,000					2.032	2.032	AO	19,558	91,440	10/07/2020	10/14/2030
83192P-AA-6	SMITH & NEPHEW PLC	LS	D	1	2.B FE	6,000,000	96.5650	5,793,882	6,000,000	6,000,000					2.032	2.032	AO	26,077	121,920	10/07/2020	10/14/2030
832248-BC-1	SMITHFIELD FOODS INC			1	2.C FE	3,558,168	99.5900	3,585,247	3,600,000	3,562,835		3,621			3.000	3.135	AO	22,800	117,000	09/10/2020	10/15/2030
832248-BD-9	SMITHFIELD FOODS INC			1	2.C FE	14,802,150	96.7530	14,512,965	15,000,000	14,807,340		5,190			2.625	2.777	MS	118,125		09/08/2021	09/13/2031
83368R-AM-4	SOCIETE GENERALE SA		D		2.B FE	8,406,087	113.5520	9,570,137	8,428,000	8,412,206		1,957			4.750	4.783	MS	118,987	400,330	09/10/2018	09/14/2028
83368R-AV-4	SOCIETE GENERALE SA		D		2.B FE	23,099,708	102.5200	23,729,210	23,146,000	23,116,963		8,996			2.625	2.668	JJ	268,349	607,583	01/16/2020	01/22/2025
83368R-AV-4	SOCIETE GENERALE SA	LS	D		2.B FE	3,147,692	102.5200	3,233,471	3,154,000	3,150,043		1,226			2.625	2.668	JJ	36,567	82,793	01/16/2020	01/22/2025
83368R-AW-2	SOCIETE GENERALE SA		D		2.B FE	2,388,912	103.2370	2,477,690	2,400,000	2,390,811		992			3.000	3.054	JJ	31,800	72,000	01/16/2020	01/22/2030
83368R-AW-2	SOCIETE GENERALE SA	LS	D		2.B FE	99,538	103.2370	103,237	100,000	99,617		41			3.000	3.054	JJ	1,325	3,000	01/16/2020	01/22/2030
83368R-AZ-5	SOCIETE GENERALE SA		D	1	2.B FE	19,000,000	97.3940	18,504,936	19,000,000	19,000,000					1.488	1.488	JD	13,351	282,720	12/07/2020	12/14/2026
83368R-BC-5	SOCIETE GENERALE SA		D	1,5	2.B FE	29,917,000	97.8600	29,357,850	30,000,000	29,918,760		1,760			1.792	1.844	JD	32,853	268,800	11/12/2021	06/09/2027
83368R-BD-3	SOCIETE GENERALE SA		D	1,5	2.B FE	6,500,000	99.7520	6,483,861	6,500,000	6,500,000					2.889	2.889	JD	11,476	93,893	06/02/2021	06/09/2032
83545G-BD-3	SONIC AUTOMOTIVE INC			1	3.C FE	8,045,500	100.9500	8,174,931	8,098,000	8,045,951		451			4.625	4.724	MN	66,584		11/30/2021	11/15/2029
83545G-BD-3	SONIC AUTOMOTIVE INC	LS		1	3.C FE	302,000	100.9500	304,869	302,000	302,000					4.625	4.625	MN	2,483		10/15/2021	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC			1	3.C FE	18,507,750	100.9700	18,729,935	18,550,000	18,507,710		(40)			4.875	4.904	MN	160,767		11/26/2021	11/15/2031
835495-AL-6	SONOCO PRODUCTS COMPANY			1	2.B FE	8,885,038	104.5650	9,301,030	8,895,000	8,886,509		879			3.125	3.138	MN	46,328	277,969	04/20/2020	05/01/2030
835495-AL-6	SONOCO PRODUCTS COMPANY	LS		1	2.B FE	604,322	104.5650	632,616	605,000	604,422		60			3.125	3.138	MN	3,151	18,906	04/20/2020	05/01/2030
842400-GV-9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	6,986,700	97.9470	6,856,297	7,000,000	6,989,739		2,435			1.200	1.237	FA	35,000	70,000	09/28/2020	02/01/2026
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	8,491,160	103.2520	8,776,378	8,500,000	8,497,338		1,804			3.400	3.423	JD	24,083	289,000	05/30/2018	06/01/2023
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	31,830,182	106.7710	32,900,262	30,814,000	31,508,944		(181,711)			3.700	3.029	FA	475,049	1,140,118	03/30/2020	08/01/2025
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COMPANY	0		1	1.G FE	11,299,700	111.4840	11,148,440	10,000,000	11,053,151		(132,174)			4.200	2.581	MS	140,000	420,000	02/10/2020	03/01/2029
842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	5,468,725	103.3460	5,585,835	5,405,000	5,456,852		(6,082)			2.850	2.709	FA	64,184	154,043	01/06/2020	08/01/2029
842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1.G FE	303,537	103.3460	310,037	300,000	302,878		(338)			2.850	2.709	FA	3,563	8,550	01/06/2020	08/01/2029
842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	16,983,850	98.6830	16,776,178	17,000,000	16,986,446		1,447			2.250	2.260	JD	31,875	382,500	03/04/2020	06/01/2030
842400-HH-9	SOUTHERN CALIFORNIA EDISON COMPANY				1.G FE	15,000,000	99.3730	14,905,920	15,000,000	15,000,000					0.700	0.700	FA	41,125		08/05/2021	08/01/2023
842400-HK-2	SOUTHERN CALIFORNIA EDISON COMPANY				1.G FE	14,266,716	99.0510	14,132,525	14,268,000	14,266,883		167			0.975	0.978	FA	54,486		08/05/2021	08/01/2024
842400-HK-2	SOUTHERN CALIFORNIA EDISON COMPANY	LS			1.G FE	731,934	99.0510	725,050	732,000	731,943		9			0.975	0.978	FA	2,795		08/05/2021	08/01/2024
842587-CV-7	SOUTHERN CO			1	2.B FE	4,987,906	105.7880	4,966,756	4,695,000	4,911,832		(45,395)			3.250	2.167	JJ	76,294	152,588	04/21/2020	07/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
843646-AW-0	SOUTHERN POWER COMPANY			1	2.A FE	2,992,650	96.6340	2,899,020	3,000,000	2,994,059		1,409			0.900	0.950	JJ	12,450	14,025	01/05/2021	01/15/2026
844741-BH-0	SOUTHWEST AIRLINES CO				2.A FE	8,066,466	104.7240	8,482,668	8,100,000	8,084,414		10,987			4.750	4.900	MN	60,919	384,750	04/29/2020	05/04/2023
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	4,495,320	103.4290	4,654,305	4,500,000	4,497,618		463			2.750	2.762	AO	30,938	123,750	09/26/2016	10/01/2026
845437-BS-0	SOUTHWESTERN ELECTRIC POWER COMPAN			1	2.A FE	3,794,430	99.1820	3,768,912	3,800,000	3,794,507		77			1.650	1.686	MS	18,462	25,437	12/22/2021	03/15/2026
845467-AS-8	SOUTHWESTERN ENERGY COMPANY			1	3.B FE	607,035	107.1480	606,458	566,000	606,006		(1,029)			5.375	3.808	MS	10,225		11/08/2021	03/15/2030
845467-AS-8	SOUTHWESTERN ENERGY COMPANY	LS		1	3.B FE	1,471,470	107.1480	1,470,071	1,372,000	1,468,975		(2,495)			5.375	3.808	MS	24,787		11/08/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY COMPANY			1	3.B FE	9,500,000	105.3110	10,004,498	9,500,000	9,500,000					4.750	4.750	FA	11,281		12/08/2021	02/01/2032
7846EL-AD-9	SPCM SA		D	1	3.A FE	4,000,000	98.8180	3,952,720	4,000,000	3,952,720	(47,280)				3.125	3.125	MS	35,069		09/09/2021	03/15/2027
7846EL-AE-7	SPCM SA		D	1	3.A FE	5,350,000	96.2500	5,149,375	5,350,000	5,149,375	(200,625)				3.375	3.375	MS	50,658		09/09/2021	03/15/2030
85205T-AL-4	SPIRIT AEROSYSTEMS INC			1	4.B FE	14,408,438	104.8750	14,544,065	13,868,000	14,271,883		(118,367)			7.500	5.653	AO	219,577	899,475	10/12/2021	04/15/2025
85205T-AM-2	SPIRIT AEROSYSTEMS INC			1	3.C FE	4,170,951	103.6250	4,154,326	4,009,000	4,111,326	(28,936)	(29,444)			5.500	3.809	JJ	101,673	65,108	07/26/2021	01/15/2025
84859B-AA-9	SPIRIT IP CAYMAN LTD			1	3.B FE	18,075,498	110.4090	18,190,902	16,475,998	17,830,415	(91,365)	(137,939)			8.000	4.557	JAJO	259,955	569,014	12/01/2021	09/20/2025
85172F-AM-1	SPRINGLEAF FINANCE CORP				3.B FE	5,769,040	111.2500	5,868,438	5,275,000	5,618,793		(98,003)			6.875	4.653	MS	106,782	362,656	10/05/2020	03/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	3.B FE	22,565,563	114.0000	25,194,000	22,100,000	22,442,602		(42,451)			7.125	6.684	MS	463,640	1,503,375	12/22/2021	03/15/2026
85172F-AP-4	SPRINGLEAF FINANCE CORP			1	3.B FE	8,710,870	106.0230	8,631,332	8,141,000	8,384,461		(134,872)			6.125	4.287	MS	146,821	498,636	06/26/2019	03/15/2024
85172F-AP-4	SPRINGLEAF FINANCE CORP	LS		1	3.B FE	450,470	106.0230	446,357	421,000	433,590		(6,975)			6.125	4.287	MS	7,593	25,786	06/26/2019	03/15/2024
85172F-AR-0	SPRINGLEAF FINANCE CORP			1	3.B FE	966,140	108.7300	1,019,883	938,000	962,718		(2,719)			5.375	4.944	MN	6,442	50,418	09/23/2020	11/15/2029
85172F-AS-8	SPRINGLEAF FINANCE CORP			1	3.B FE	4,083,965	107.0000	4,380,580	4,094,000	4,086,734		1,747			8.875	8.936	JD	30,279	363,343	05/13/2020	06/01/2025
852060-AD-4	SPRINT CAPITAL CORP			1	3.A FE	8,406,000	126.5000	9,234,500	7,300,000	8,318,396		(9,894)			6.875	4.299	MN	64,128	192,500	11/26/2021	11/15/2028
852060-AT-9	SPRINT CAPITAL CORPORATION			1	3.A FE	1,327,897	150.0000	1,590,000	1,060,000	1,239,775		(12,146)			8.750	6.106	MS	27,310	92,750	05/22/2019	03/15/2032
85207U-AF-2	SPRINT CORP				3.A FE	2,412,500	110.1250	2,753,125	2,500,000	2,453,716		24,094			7.875	9.073	MS	57,969	196,875	03/23/2020	09/15/2023
85207U-AH-8	SPRINT CORP			1	3.A FE	4,750,585	112.2660	4,727,500	4,211,000	4,555,844		(133,629)			7.125	3.578	JD	13,335	300,034	10/05/2020	06/15/2024
85207U-AH-8	SPRINT CORP	LS		1	3.A FE	878,715	112.2660	953,134	849,000	864,315		(5,598)			7.125	6.320	JD	2,689	60,491	04/11/2019	06/15/2024
85207U-AK-1	SPRINT CORP			1	3.A FE	3,847,490	120.0600	4,485,442	3,736,000	3,802,866		(15,485)			7.625	7.062	MS	94,957	284,870	04/11/2019	03/01/2026
85207U-AK-1	SPRINT CORP	LS		1	3.A FE	271,260	120.0600	316,958	264,000	268,198		(970)			7.625	7.124	MS	6,710	20,130	07/25/2018	03/01/2026
85208N-AD-2	SPRINT SPECTRUM CO LLC				2.A FE	10,237,500	104.6200	10,710,473	10,237,500	10,237,500					4.738	4.738	MJSD	14,821	466,397	03/14/2018	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO LLC				2.A FE	4,200,000	110.2450	4,630,290	4,200,000	4,200,000					5.152	5.152	MJSD	6,612	216,384	03/14/2018	03/20/2028
852234-AM-5	SQUARE INC			1	3.B FE	545,000	102.5000	558,625	545,000	545,000					3.500	3.500	JD	1,590	10,120	05/18/2021	06/01/2031
852234-AM-5	SQUARE INC	LS		1	3.B FE	955,000	102.5000	978,875	955,000	955,000					3.500	3.500	JD	2,785	17,734	05/18/2021	06/01/2031
85236F-AA-1	SRM ESCROW ISSUER LLC			1	4.A FE	42,761,893	106.7550	44,618,252	41,795,000	42,648,390	55,885	(108,712)			6.000	5.509	MN	417,950	1,997,454	06/24/2021	11/01/2028
85236F-AA-1	SRM ESCROW ISSUER LLC	LS		1	4.A FE	1,138,316	106.7550	1,174,305	1,100,000	1,135,044		(3,272)			6.000	5.245	MN	11,000	33,000	06/24/2021	11/01/2028
78471R-AB-2	SRS DISTRIBUTION INC			1	4.C FE	4,616,038	100.3750	4,587,138	4,570,000	4,577,763	(36,362)	(1,913)			4.625	4.385	JJ	121,533		10/12/2021	07/01/2028
78471R-AC-0	SRS DISTRIBUTION INC			1	5.B FE	12,526,973	101.9120	12,488,296	12,254,000	12,450,056	(60,947)	(15,969)			6.125	5.591	JJ	431,571		11/03/2021	07/01/2029
78471R-AD-8	SRS DISTRIBUTION INC			1	5.B FE	7,500,000	100.5000	7,537,500	7,500,000	7,500,000					6.000	6.000	JD	61,250		11/08/2021	12/01/2029
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC			1	4.B FE	23,826,135	104.5000	24,470,765	23,417,000	23,701,717	(7,343)	(76,895)			5.500	4.911	MS	325,561	1,177,935	12/22/2021	09/30/2027
853496-AD-9	STANDARD INDUSTRIES INC			1	4.A FE	7,880,140	103.2500	8,302,333	8,041,000	7,925,011		12,231			4.750	4.981	JJ	176,120	381,948	09/28/2020	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC			1	4.A FE	4,223,438	102.0510	4,337,146	4,250,000	4,223,515		77			4.375	4.464	JJ	85,738		12/08/2021	07/15/2030
853496-AG-2	STANDARD INDUSTRIES INC	LS		1	4.A FE	496,875	102.0510	510,253	500,000	496,884		9			4.375	4.464	JJ	10,087		12/08/2021	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC			1	4.A FE	2,408,518	96.3290	2,365,840	2,456,000	2,365,840	(47,634)	3,916			3.375	3.601	JJ	38,222	74,601	09/21/2020	01/15/2031
853496-AH-0	STANDARD INDUSTRIES INC	LS		1	4.A FE	1,515,482	96.3290	1,487,320	1,544,000	1,487,320	(31,140)	2,353			3.375	3.591	JJ	24,029	46,899	09/21/2020	01/15/2031
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)			1	4.A FE	4,785,405	102.9400	4,946,267	4,805,000	4,789,509		2,587			5.000	5.072	FA	90,761	240,250	05/18/2020	02/15/2027
854502-AH-4	STANLEY BLACK & DECKER INC			1	1.G FE	2,287,598	113.5990	2,271,976	2,000,000	2,286,515		(1,083)			4.250	2.008	MN	10,861		12/21/2021	11/15/2028
854502-AK-7	STANLEY BLACK & DECKER INC			1	1.G FE	6,990,060	106.6150	7,463,064	7,000,000	6,993,803		1,362			3.400	3.423	MS	79,333	238,000	02/27/2019	03/01/2026
855030-AN-2	STAPLES INC			1	4.B FE	22,768,349	102.7500	23,600,648	22,969,000	22,802,080		27,244			7.500	7.701	AO	363,676	1,475,175	12/22/2021	04/15/2026
855030-AN-2	STAPLES INC	LS		1	4.B FE	7,184,983	102.7500	7,389,780	7,192,000	7,185,318		302			7.500	7.526	AO	113,873	486,900	12/20/2021	04/15/2026
855244-AQ-2	STARBUCKS CORPORATION			1	2.A FE	11,584,180	107.8850	11,867,317	11,000,000	11,395,478		(105,443)			3.800	2.732	FA	157,911	418,000	03/05/2020	08/15/2025
855244-AR-0	STARBUCKS CORPORATION			1	2.B FE	7,424,675	111.5940	8,294,752	7,433,000	7,427,060		737			4.000	4.013	MN	37,991	297,320	08/08/2018	11/15/2028
855244-AV-1	STARBUCKS CORPORATION			1	2.A FE	1,591,740	101.1510	1,517,264	1,500,000	1,577,310		(14,431)			2.000	0.980	MS	9,083	30,000	01/01/2021	03/12/2027
85571B-AU-9	STARWOOD PROPERTY TRUST INC			1	3.C FE	11,571,876	99.5000	11,461,405	11,519,000	11,461,405	(107,898)	(2,573)			3.625	3.508	JJ	193,703		10/07/2021	07/15/2026
85571B-AW-5	STARWOOD PROPERTY TRUST INC			1	3.C FE	4,500,000	101.0760	4,548,420	4,500,000	4,500,000					3.750	3.750	JD	7,500		12/01/2021	12/31/2024
858119-BJ-8	STEEL DYNAMICS INC			1	2.C FE	15,304,050	103.8980	15,584,625	15,000,000	15,192,610		(62,223)			2.800	2.348	JD	18,667	420,000	03/06/2020	12/15/2024
858119-BK-5	STEEL DYNAMICS INC			1	2.C FE	4,787,328	106.8470	5,128,632	4,800,000	4,789,500		1,076			3.450	3.481	AO	34,960	165,600	12/09/2019	04/15/2030
858119-BL-3	STEEL DYNAMICS INC			1	2.C FE	4,980,950	102.3090	5,115,440	5,000,000	4,986,656		3,655			2.400	2.481	JD	5,333	120,000	06/03/2020	06/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
858119-BN-9	STEEL DYNAMICS INC			1	2.C FE	2,979,090	97.7990	2,933,979	3,000,000	2,982,568		2,837			1.650	1.756	AO	10,450	50,325	10/07/2020	10/15/2027
85855C-AA-8	STELLANTIS FINANCE US INC			1	2.C FE	15,000,000	98.2920	14,743,815	15,000,000	15,000,000					1.711	1.711	JJ	75,569		09/08/2021	01/29/2027
85855C-AB-6	STELLANTIS FINANCE US INC			1	2.C FE	8,000,000	98.3370	7,866,920	8,000,000	8,000,000					2.691	2.691	MS	63,388		09/08/2021	09/15/2031
858912-AF-5	STERICYCLE INC			1	3.C FE	24,856,040	102.0000	24,594,240	24,112,000	24,412,864		(185,499)			5.375	4.525	JJ	597,609	1,296,020	07/19/2019	07/15/2024
858912-AG-3	STERICYCLE INC			1	3.C FE	9,994,000	98.5000	9,810,600	9,960,000	9,810,600	(177,903)	(4,967)			3.875	3.828	JJ	177,966	197,922	10/21/2021	01/15/2029
863667-AN-1	STRYKER CORP			1	2.A FE	5,465,150	107.1670	5,358,355	5,000,000	5,328,949		(74,519)			3.500	1.866	MS	51,528	175,000	02/26/2020	03/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.			1	4.A FE	1,502,550	103.2500	1,641,675	1,590,000	1,532,404		9,055			5.875	6.717	MS	31,138	93,413	05/30/2018	03/01/2027
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.	M		1	4.A FE	1,635,795	103.2500	1,787,258	1,731,000	1,668,297		9,858			5.875	6.717	MS	33,899	101,696	05/30/2018	03/01/2027
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.			1	4.A FE	3,500,000	101.1250	3,539,375	3,500,000	3,500,000					5.000	5.000	MN	14,583	90,903	05/10/2021	05/31/2031
86562M-BM-1	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	683,295	103.2670	660,911	640,000	671,187		(12,108)			2.696	0.757	JJ	7,908	17,254	01/01/2021	07/16/2024
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	4,235,539	102.8440	4,090,102	3,977,000	4,167,032		(68,507)			2.448	0.684	MS	25,421	97,357	01/01/2021	09/27/2024
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	8,500,000	102.2730	8,693,188	8,500,000	8,500,000					2.724	2.724	MS	60,458	231,540	09/24/2019	09/27/2029
86562M-BV-1	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	15,000,000	102.4650	15,369,810	15,000,000	15,000,000					2.348	2.348	JJ	162,403	352,200	01/06/2020	01/15/2025
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	16,064,800	99.4760	15,916,208	16,000,000	16,047,902		(13,303)			1.474	1.386	JJ	113,334	235,840	09/14/2020	07/08/2025
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	2,500,000	97.1540	2,428,853	2,500,000	2,500,000					2.130	2.130	JJ	25,590	127,800	06/29/2020	07/08/2030
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	4,500,000	97.1270	4,370,715	4,500,000	4,500,000					0.948	0.948	JJ	20,027	21,330	01/04/2021	01/12/2026
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	17,000,000	98.0330	16,665,576	17,000,000	17,000,000					1.902	1.902	MS	93,409		09/13/2021	09/17/2028
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD		D		1.F FE	9,987,900	97.6150	9,761,510	10,000,000	9,990,972		2,381			1.050	1.075	MS	31,792	103,833	09/09/2020	09/12/2025
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD		D		1.F FE	2,499,400	99.1800	2,479,503	2,500,000	2,499,489		89			1.550	1.555	MS	10,333	19,375	03/18/2021	03/25/2026
86614R-AN-7	SUMMIT MATERIALS LLC			1	4.A FE	7,982,043	104.7400	8,117,350	7,750,000	7,934,470		(35,529)			5.250	4.513	JJ	187,615	304,427	10/06/2021	01/15/2029
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI			1	4.A FE	6,748,637	103.7500	6,821,563	6,575,000	6,659,915		(35,123)			6.500	5.867	MS	125,838	427,375	06/12/2019	03/15/2027
867224-AC-1	SUNCOR ENERGY INC		A		2.A FE	8,991,270	102.3030	9,207,270	9,000,000	8,995,924		2,874			2.800	2.834	MN	32,200	252,000	05/11/2020	05/15/2023
86765L-AQ-0	SUNOCO LP			1	3.C FE	8,445,274	104.2900	8,895,937	8,530,000	8,459,035		12,485			6.000	5.476	AO	108,047	391,800	12/22/2021	04/15/2027
86765L-AT-4	SUNOCO LP			1	3.C FE	4,391,970	101.5530	4,468,310	4,400,000	4,391,791		(179)			4.500	4.513	MN	25,300	31,500	12/01/2021	05/15/2029
86765L-AT-4	SUNOCO LP	LS			3.C FE	2,010,000	101.5530	2,041,205	2,010,000	2,010,000					4.500	4.500	MN	11,558	45,225	07/07/2021	05/15/2029
86765L-AU-1	SUNOCO LP			1	3.C FE	2,015,000	102.4920	2,049,830	2,000,000	2,014,545		(456)			4.500	4.394	AO	17,750		10/14/2021	04/30/2030
86803U-AD-3	SUNTORY HOLDINGS LTD		D	1	2.B FE	12,978,680	101.9110	13,248,378	13,000,000	12,987,801		4,186			2.250	2.285	AO	60,938	292,500	10/09/2019	10/16/2024
86787E-AV-9	SUNTRUST BANK/ATLANTA GA			1	1.F FE	2,131,560	102.1990	2,129,154	2,083,333	2,130,365		(1,195)			3.000	0.906	FA	25,868	287,500	12/21/2021	02/02/2023
86964W-AL-6	SUZANO AUSTRIA GMBH		D	1	2.C FE	7,898,480	96.5000	7,720,000	8,000,000	7,902,458		3,978			2.500	2.700	MS	60,000		09/08/2021	09/15/2028
87105N-AA-8	SWITCH LTD			1	4.A FE	2,516,250	100.7500	2,518,750	2,500,000	2,507,500		(4,431)			3.750	3.655	MS	27,604	93,229	09/15/2020	09/15/2028
87165B-AQ-6	SYNCHRONY FINANCIAL			1	2.C FE	12,292,251	101.0190	12,425,325	12,300,000	12,298,486		2,614			2.850	2.872	JJ	151,905	350,550	07/22/2019	07/25/2022
87162W-AC-4	SYNNEX CORP			1	2.C FE	14,989,500	98.8660	14,829,945	15,000,000	14,990,859		1,359			1.250	1.274	FA	73,958		07/29/2021	08/09/2024
871829-AZ-0	SYSCO CORP			1	2.B FE	614,116	107.1600	586,165	547,000	600,272		(13,844)			3.750	1.092	AO	5,128	20,513	01/01/2021	10/01/2025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		D	1	2.B FE	2,058,822	117.4770	1,946,586	1,657,000	2,010,906		(47,916)			5.000	1.707	MN	8,055	82,850	01/01/2021	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		D	1	2.B FE	3,511,105	97.9250	3,445,009	3,518,000	3,512,066		653			2.050	2.072	MS	18,230	88,546	06/29/2020	03/31/2030
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	LS	D	1	2.B FE	980,075	97.9250	961,625	982,000	980,344		182			2.050	2.072	MS	5,089	24,716	06/29/2020	03/31/2030
87422V-AA-6	TALEN ENERGY SUPPLY LLC	LS		1	5.A FE	8,780,410	39.7920	3,889,668	9,775,000	3,889,668	(4,258,028)	140,308			6.500	8.796	JD	52,948	635,375	03/04/2021	06/01/2025
87422V-AE-8	TALEN ENERGY SUPPLY LLC	LS		1	5.A FE	2,917,424	43.0000	1,333,000	3,100,000	1,333,000	(1,501,284)	23,536			10.500	12.009	JJ	150,092	246,750	03/04/2021	01/15/2026
87422V-AF-5	TALEN ENERGY SUPPLY LLC			1	4.A FE	2,065,125	88.5000	1,902,750	2,150,000	1,902,750	(155,016)	(5,680)			7.250	8.010	MN	19,917	83,375	12/22/2021	05/15/2027
87422V-AF-5	TALEN ENERGY SUPPLY LLC	LS		1	4.A FE	364,875	88.5000	309,750	350,000	309,750	(49,959)	(3,706)			7.250	5.978	MN	3,242	25,375	07/30/2020	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC			1	4.A FE	10,521,010	87.7500	9,307,643	10,607,000	9,307,643	(1,231,081)	(1,668)			6.625	6.653	JJ	324,029	702,714	11/10/2020	01/15/2028
87612B-BE-1	TARGA RESOURCES PARTNERS LP			1	3.A FE	2,682,450	103.0570	2,707,307	2,627,000	2,658,382		(9,215)			5.375	4.952	FA	58,834	141,201	04/17/2019	02/01/2027
87612B-BE-1	TARGA RESOURCES PARTNERS LP	LS		1	3.A FE	3,242,550	103.0570	3,244,234	3,148,000	3,204,261		(16,671)			5.375	4.742	FA	70,502	169,205	01/03/2020	02/01/2027
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1	3.A FE	1,176,508	111.8780	1,217,233	1,088,000	1,152,870		(12,428)			6.875	4.613	JJ	34,491	74,800	01/23/2020	01/15/2029
87612B-BN-1	TARGA RESOURCES PARTNERS LP	LS		1	3.A FE	2,064,632	111.8780	2,139,107	1,912,000	2,024,451		(21,126)			6.875	4.653	JJ	60,613	131,450	01/23/2020	01/15/2029
87612B-BT-8	TARGA RESOURCES PARTNERS LP			1	3.A FE	1,743,000	104.5000	1,821,435	1,743,000	1,743,000					4.000	4.000	JJ	32,149	31,568	01/19/2021	01/15/2032
87612B-BT-8	TARGA RESOURCES PARTNERS LP	LS		1	3.A FE	2,250,000	104.5000	2,351,250	2,250,000	2,250,000					4.000	4.000	JJ	41,500	40,750	01/19/2021	01/15/2032
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC			1	3.C FE	2,696,625	112.0000	3,024,000	2,700,000	2,697,540		372			5.875	5.895	JD	7,050	158,625	06/03/2019	06/15/2027
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC			1	3.C FE	5,155,110	105.2500	5,682,448	5,399,000	5,176,940		13,589			6.625	7.422	JJ	164,932	357,684	03/25/2020	07/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1	3.C FE	10,286,000	110.0000	10,835,000	9,850,000	10,234,778	(14,081)	(33,125)			5.125	4.508	FA	210,339	464,902	12/22/2021	08/01/2030
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC	LS		1	3.C FE	405,000	110.0000	445,500	405,000	405,000					5.125	5.125	FA	8,648	21,275	07/08/2020	08/01/2030
87233Q-AB-4	TC PIPELINES LP			1	2.B FE	9,267,920	107.3070	9,657,594	9,000,000	9,176,928		(52,168)			4.375	3.710	MS	118,125	393,750	01/16/2020	03/13/2025
87233Q-AC-2	TC PIPELINES LP			1	2.B FE	800,871	109.5830	838,311	765,000	792,031		(4,520)			3.900	3.183	MN	2,984	29,835	01/02/2020	05/25/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87233Q-AC-2	TC PIPELINES LP	M		1	2.B FE	2,078,077	109.5830	2,175,227	1,985,000	2,055,140		(11,728)			3.900	3.183	MN	7,742	77,415	01/02/2020	05/25/2027
87927V-AM-0	TELECOM ITALIA CAPITAL		D		3.B FE	3,112,500	105.7670	3,172,995	3,000,000	3,111,878		(622)			6.000	5.587	MS	45,500		11/22/2021	09/30/2034
87927V-AR-9	TELECOM ITALIA CAPITAL		D	1	3.B FE	3,323,708	114.6560	3,341,076	2,914,000	3,186,639	(103,705)	(16,798)			7.200	5.846	JJ	94,996	209,808	02/27/2020	07/18/2036
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.C FE	9,998,100	99.0200	9,902,020	10,000,000	9,998,383		283			1.600	1.604	AO	40,000	84,000	03/08/2021	04/01/2026
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.C FE	25,996,384	99.9270	26,029,011	26,048,000	26,002,047		5,663			2.250	2.280	AO	146,520	288,792	12/22/2021	04/01/2028
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED	LS		1	2.C FE	550,752	99.9270	551,598	552,000	550,881		128			2.250	2.285	AO	3,105	6,521	03/08/2021	04/01/2028
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED			1	2.C FE	1,423,162	101.4080	1,419,716	1,400,000	1,423,106		(55)			2.750	2.549	AO	9,625		12/22/2021	04/01/2031
879369-AG-1	TELEFLEX INCORPORATED			1	3.B FE	4,889,175	103.0190	4,841,893	4,700,000	4,835,412		(36,818)			4.250	3.350	JD	16,646	199,750	07/09/2020	06/01/2028
87971M-BD-4	TELUS CORPORATION		A	1	2.A FE	3,641,038	103.9590	3,445,198	3,314,000	3,589,169		(51,869)			2.800	1.128	FA	34,797	162,484	01/01/2021	02/16/2027
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1	3.A FE	19,210,321	101.7500	19,381,340	19,048,000	19,186,044	(19,119)	(5,159)			4.000	3.789	AO	160,850	274,756	12/08/2021	04/15/2029
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC	LS		1	3.A FE	2,609,306	101.7500	2,589,538	2,545,000	2,589,538	(17,360)	(2,409)			4.000	3.386	AO	21,491	36,356	12/08/2021	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC			1	3.A FE	10,099,368	100.1890	10,152,151	10,133,000	10,099,807		439			3.875	3.915	AO	105,798		11/09/2021	10/15/2031
88032W-AE-6	TENCENT HOLDINGS LTD		D	1	1.E FE	8,498,810	101.6480	8,640,080	8,500,000	8,499,735		245			2.985	2.988	JJ	114,176	253,725	01/11/2018	01/19/2023
88032W-AN-6	TENCENT HOLDINGS LTD		D	1	1.E FE	4,202,613	108.7700	4,572,670	4,204,000	4,202,938		124			3.975	3.979	AO	37,135	167,109	04/03/2019	04/11/2029
88033G-CY-4	TENET HEALTHCARE CORPORATION			1	4.A FE	3,988,590	102.7130	4,076,679	3,969,000	3,978,506		(4,433)			4.875	4.748	JJ	96,744	193,489	08/12/2019	01/01/2026
88033G-CY-4	TENET HEALTHCARE CORPORATION	LS		1	4.A FE	503,750	102.7130	513,565	500,000	501,820		(849)			4.875	4.682	JJ	12,188	24,375	08/12/2019	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORPORATION			1	4.A FE	4,467,000	104.1250	4,646,058	4,462,000	4,465,359		(1,077)			5.125	5.096	MN	38,113	228,678	06/11/2020	11/01/2027
88033G-DC-1	TENET HEALTHCARE CORPORATION			1	4.A FE	7,365,383	102.2500	7,447,890	7,284,000	7,331,194		(26,942)			4.625	4.217	MS	112,295	336,885	09/18/2020	09/01/2024
88033G-DC-1	TENET HEALTHCARE CORPORATION	LS		1	4.A FE	902,868	102.2500	902,868	883,000	894,521		(6,577)			4.625	3.809	MS	13,613	40,839	09/18/2020	09/01/2024
88033G-DG-2	TENET HEALTHCARE CORPORATION			1	4.A FE	2,703,750	102.7500	2,671,500	2,600,000	2,657,682	(17,725)	(20,175)			4.625	3.731	JD	5,344	120,250	07/30/2020	06/15/2028
88033G-DJ-6	TENET HEALTHCARE CORPORATION			1	5.A FE	3,302,000	105.6210	3,487,605	3,302,000	3,302,000					6.125	6.125	AO	50,562	210,674	09/01/2020	10/01/2028
88033G-DL-1	TENET HEALTHCARE CORPORATION			1	4.A FE	30,140,313	101.5490	30,437,282	29,973,000	30,137,405		(2,908)			4.250	4.163	JD	106,154	606,973	12/22/2021	06/01/2029
88033G-DL-1	TENET HEALTHCARE CORPORATION	LS		1	4.A FE	2,177,000	101.5490	2,210,722	2,177,000	2,177,000					4.250	4.250	JD	7,710	46,004	05/18/2021	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORPORATION			1	4.A FE	23,100,000	101.3070	23,401,802	23,100,000	23,100,000					4.375	4.375	JJ	84,219		11/16/2021	01/15/2030
880349-AS-4	TENNECO INC	LS			3.C FE	1,995,000	108.0000	2,052,000	1,900,000	1,985,186		(9,071)			7.875	7.056	JJ	68,994	93,516	11/13/2020	01/15/2029
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	29,182,782	101.5750	29,608,996	29,150,000	29,177,395		(2,978)			2.900	2.887	MS	281,783	845,350	02/26/2020	03/01/2030
88104L-AC-7	TERRAFORM POWER OPERATING LLC			1	3.C FE	3,991,905	102.2500	3,957,075	3,870,000	3,939,541		(52,364)			4.250	2.553	JJ	68,988	82,238	02/25/2021	01/31/2023
88104L-AC-7	TERRAFORM POWER OPERATING LLC	LS		1	3.C FE	1,165,595	102.2500	1,155,425	1,130,000	1,150,305		(15,290)			4.250	2.553	JJ	20,144	24,013	02/25/2021	01/31/2023
883203-CB-5	TEXTRON INC			1	2.B FE	13,933,220	103.1940	14,447,188	14,000,000	13,943,483		5,807			3.000	3.055	JD	35,000	420,000	03/10/2020	06/01/2030
27409L-AA-1	THE EAST OHIO GAS COMPANY			1	1.F FE	4,994,950	98.6270	4,931,325	5,000,000	4,996,473		991			1.300	1.321	JD	2,889	65,000	06/02/2020	06/15/2025
885160-AA-9	THOR INDUSTRIES INC			1	4.A FE	22,710,280	99.0000	22,482,900	22,710,000	22,482,900	(227,176)	(204)			4.000	4.000	AO	194,297		10/27/2021	10/15/2029
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP			1	1.F FE	10,881,742	107.5290	11,384,106	10,587,000	10,707,155		(39,530)			4.125	3.699	MN	72,786	436,714	04/06/2017	11/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT CMPNY LP				2.C FE	2,867,248	108.4340	2,659,893	2,453,000	2,680,146		(187,103)			8.375	0.650	MS	60,490	205,439	01/01/2021	03/15/2023
87264A-CR-4	T-MOBILE US INC			1	2.C FE	24,505,715	100.9680	24,737,160	24,500,000	24,505,665		(50)			2.400	2.396	MS	40,833		12/01/2021	03/15/2029
87264A-AT-2	T-MOBILE USA INC			1	3.B FE	950,000	104.0650	988,618	950,000	946,033		631			5.375	5.375	AO	10,780	51,063	03/13/2017	04/15/2027
87264A-BB-0	T-MOBILE USA INC			1	2.C FE	28,883,060	105.9470	30,195,009	28,500,000	28,826,487		(56,573)			3.500	3.127	AO	210,583	498,750	05/26/2021	04/15/2025
87264A-BD-6	T-MOBILE USA INC			1	2.C FE	4,998,160	108.2900	5,414,500	5,000,000	4,998,329		169			3.750	3.757	AO	39,583	93,750	05/26/2021	04/15/2027
87264A-BS-3	T-MOBILE USA INC			1	3.A FE	2,850,000	98.5000	2,807,250	2,850,000	2,807,250	(42,750)				2.625	2.625	FA	28,263	43,848	01/11/2021	02/15/2029
87264A-BT-1	T-MOBILE USA INC			1	3.A FE	950,000	98.7600	938,220	950,000	938,220	(11,780)				2.875	2.875	FA	10,318	16,008	01/11/2021	02/15/2031
87264A-BV-6	T-MOBILE USA INC			1	3.A FE	10,866,916	101.8940	10,953,605	10,750,000	10,851,221		(15,695)			3.375	3.138	AO	76,594	203,578	04/13/2021	04/15/2029
87264A-BX-2	T-MOBILE USA INC			1	2.C FE	9,577,087	97.0310	9,293,639	9,578,000	9,577,133		47			2.250	2.251	MN	27,537	107,753	05/26/2021	11/15/2031
87264A-BX-2	T-MOBILE USA INC	LS		1	2.C FE	921,912	97.0310	894,627	922,000	921,917		4			2.250	2.251	MN	2,651	10,373	05/26/2021	11/15/2031
87264A-BZ-7	T-MOBILE USA INC			1	2.C FE	17,475,235	98.7810	17,286,588	17,500,000	17,478,271		3,036			1.500	1.531	FA	99,167	131,250	05/26/2021	02/15/2026
87264A-CA-1	T-MOBILE USA INC			1	2.C FE	29,631,963	99.2610	29,281,907	29,500,000	29,615,496		(16,467)			2.050	1.980	FA	228,461	251,125	12/02/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC			1	2.C FE	2,081,552	99.4970	1,989,948	2,000,000	2,077,002		(4,550)			2.550	2.084	FA	19,267	25,500	05/26/2021	02/15/2031
87264A-CD-5	T-MOBILE USA INC			1	3.A FE	2,980,510	101.8940	3,006,892	2,951,000	2,976,962		(3,548)			3.375	3.154	AO	21,026	55,885	05/10/2021	04/15/2029
87264A-CD-5	T-MOBILE USA INC	LS		1	3.A FE	125,240	101.8940	126,349	124,000	125,091		(149)			3.375	3.154	AO	884	2,348	05/10/2021	04/15/2029
87264A-CE-3	T-MOBILE USA INC			1	3.A FE	3,105,750	104.0380	3,199,169	3,075,000	3,103,577		(2,173)			3.500	3.355	AO	22,721	60,390	05/10/2021	04/15/2031
88947E-AU-4	TOLL BROTHERS FINANCE CORP.			1	3.A FE	754,601	107.5000	825,600	768,000	757,080		1,165			3.800	4.013	MN	4,864	29,184	11/19/2019	11/01/2029
88947E-AU-4	TOLL BROTHERS FINANCE CORP.	LS		1	3.A FE	5,274,614	107.5000	5,754,475	5,353,000	5,289,361		6,798			3.800	3.978	MN	33,902	203,414	11/19/2019	11/01/2029
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)		D		5.B GI	7,569,755	100.0000	7,569,755	7,569,755	7,569,755					6.000	6.000	JD	228,959		07/01/2021	11/09/2025
89055F-AB-9	TOPBUILD CORP			1	3.B FE	19,982,575	100.7500	20,114,738	19,965,000	19,981,072		(1,503)			3.625	3.595	MS	213,099	325,616	12/02/2021	03/15/2029
89055F-AC-7	TOPBUILD CORP			1	3.B FE	3,000,000	102.6250	3,078,750	3,000,000	3,000,000					4.125	4.125	FA	26,469		09/28/2021	02/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
892330-AB-7	TOYOTA INDUSTRIES CORPORATION		D	1	1.F FE	25,714,287	102.6350	26,391,756	25,714,287	25,714,287					3.235	3.235	MS	242,625	831,857	03/12/2018	03/16/2023
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE		101.3650								2.800	0.000	JJ		56,000	12/31/2021	07/13/2022
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	LS			1.E FE	751,244	102.3380	729,673	713,000	741,169		(10,076)			2.000	0.559	AO	3,327	14,260	01/01/2021	10/07/2024
89352H-AW-9	TRANSCANADA PIPELINES LTD		A	1	2.A FE	10,720,007	111.5140	10,618,325	9,522,000	10,530,625		(104,384)			4.250	2.444	MN	51,710	297,500	12/22/2021	05/15/2028
893647-BB-2	TRANSDIGM INC			1	4.C FE	3,111,420	102.7480	3,244,766	3,158,000	3,122,486		6,638			6.375	6.671	JD	8,948	201,323	07/27/2020	06/15/2026
893647-BE-6	TRANSDIGM INC			1	4.A FE	19,441,633	103.9380	19,389,541	18,655,000	19,103,690		(239,644)			6.250	4.606	MS	343,304	1,165,938	03/04/2021	03/15/2026
893647-BE-6	TRANSDIGM INC	LS		1	4.A FE	4,874,283	103.9380	4,780,086	4,599,000	4,769,042		(105,241)			6.250	3.316	MS	84,634	287,438	03/04/2021	03/15/2026
893647-BK-2	TRANSDIGM INC			1	4.A FE	6,350,000	105.4970	6,699,060	6,350,000	6,350,000					8.000	8.000	AO	127,000	508,000	04/02/2020	12/15/2025
893647-BP-1	TRANSDIGM INC			1	4.C FE	6,800,000	99.6680	6,777,424	6,800,000	6,777,424	(22,576)				4.625	4.625	JJ	145,019		09/24/2021	01/15/2029
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		D	1	2.A FE	9,993,600	99.0300	9,903,020	10,000,000	9,994,302		545			2.450	2.457	MS	71,458	245,000	09/09/2020	03/16/2031
87265H-AF-6	TRI POINTE GROUP INC			1	3.C FE	8,192,200	107.3750	9,223,513	8,590,000	8,334,496		35,610			5.250	5.854	JD	37,581	450,975	01/13/2021	06/01/2027
87265H-AG-4	TRI POINTE GROUP INC			1	3.C FE	5,490,000	110.0000	6,039,000	5,490,000	5,490,000					5.700	5.700	JD	13,908	312,930	06/03/2020	06/15/2028
962178-AN-9	TRI POINTE HOLDINGS INC			1	3.C FE	4,358,039	108.8750	4,705,578	4,322,000	4,335,130		(4,890)			5.875	5.740	JD	11,285	253,918	03/28/2019	06/15/2024
962178-AN-9	TRI POINTE HOLDINGS INC	LS		1	3.C FE	115,431	108.8750	125,206	115,000	115,219		(81)			5.875	5.791	JD	300	6,756	03/28/2019	06/15/2024
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	1,945,553	99.2150	1,939,643	1,955,000	1,945,762		209			2.050	2.166	AO	8,461	11,839	12/22/2021	04/15/2026
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD	LS		1	2.C FE	1,843,081	99.2150	1,830,508	1,845,000	1,843,342		261			2.050	2.072	AO	7,985	18,911	04/06/2021	04/15/2026
89680Y-AB-1	TRITON CONTAINER INTERNATIONAL LTD			1	2.C FE	2,590,398	98.5740	2,562,924	2,600,000	2,590,868		470			1.150	1.297	JD	1,993	11,500	12/22/2021	06/07/2024
89680Y-AD-7	TRITON CONTAINER INTERNATIONAL LTD				2.C FE	13,179,964	99.0140	13,069,848	13,200,000	13,181,857		1,894			0.800	0.887	FA	42,533		12/22/2021	08/01/2023
89680E-AA-7	TRITON WATER HOLDINGS INC			1	5.A FE	7,736,580	95.9100	7,300,669	7,612,000	7,300,669	(419,371)	(16,540)			6.250	5.989	AO	118,938	239,197	03/18/2021	04/01/2029
896860-AA-4	TRIVIUM PACKAGING FINANCE BV		D	1	4.B FE	5,206,250	104.0000	5,278,000	5,075,000	5,147,016		(25,240)			5.500	4.893	FA	105,447	279,125	08/13/2019	08/15/2026
75602B-AA-7	TRUCK HERO INC			1	5.B FE	16,835,926	99.8440	16,598,067	16,624,000	16,598,067	(225,692)	(12,168)			6.250	5.911	FA	432,917	29,859	12/20/2021	02/01/2029
872882-AE-5	TSMC GLOBAL LTD		D	1	1.D FE	2,697,489	96.6090	2,608,440	2,700,000	2,698,112		496			0.750	0.769	MS	5,231	20,250	09/23/2020	09/28/2025
872882-AF-2	TSMC GLOBAL LTD		D	1	1.D FE	13,446,405	94.3930	12,743,055	13,500,000	13,455,752		7,436			1.000	1.059	MS	34,875	135,000	09/23/2020	09/28/2027
87305R-AK-5	TTM TECHNOLOGIES INC	LS		1	3.C FE	3,821,875	99.3750	3,801,094	3,825,000	3,801,094	(20,838)	57			4.000	4.013	MS	51,000	63,175	11/03/2021	03/01/2029
902133-AR-8	TYCO ELECTRONICS GROUP SA			1	1.G FE	4,141,680	104.8390	4,193,552	4,000,000	4,055,653		(20,465)			3.450	2.887	FA	57,500	138,000	07/31/2017	08/01/2024
902118-BS-6	TYCO INTERNATIONAL FINANCE SA			1	2.B	1,379,828	104.7350	1,388,786	1,326,000	1,368,995		(10,832)			3.900	2.969	FA	19,680	51,714	01/01/2021	02/14/2026
902494-BJ-1	TYSON FOODS INC			1	2.B FE	16,641,049	108.4390	18,109,280	16,700,000	16,663,094		7,978			4.000	4.058	MS	222,667	668,000	02/13/2019	03/01/2026
90353T-AK-6	UBER TECHNOLOGIES INC			1	4.C FE	4,239,000	101.8340	4,316,743	4,239,000	4,239,000					4.500	4.500	FA	73,653		08/09/2021	08/15/2029
90353T-AK-6	UBER TECHNOLOGIES INC	LS		1	4.C FE	2,411,000	101.8340	2,455,218	2,411,000	2,411,000					4.500	4.500	FA	41,891		08/09/2021	08/15/2029
902674-YK-0	UBS AG (LONDON BRANCH)		D		1.D FE	17,992,620	98.8390	17,790,948	18,000,000	17,993,582		962			0.700	0.714	FA	49,700		08/03/2021	08/09/2024
902613-AB-4	UBS GROUP AG		D	2	1.G FE	12,490,836	99.6810	12,460,088	12,500,000	12,490,932		96			1.008	1.037	JJ	52,850	85,680	12/21/2021	07/30/2024
902613-AC-2	UBS GROUP AG		D	1,5	1.G FE	8,500,000	97.7430	8,308,121	8,500,000	8,500,000					1.364	1.364	JJ	48,630	115,940	07/27/2020	01/30/2027
902613-AH-1	UBS GROUP AG		D	1,5	1.G FE	30,171,276	97.5530	29,460,976	30,200,000	30,171,396		120			1.494	1.511	FA	176,715		12/22/2021	08/10/2027
90351D-AB-3	UBS GROUP FUNDING (JERSEY) LTD		D		1.G FE	4,434,258	107.9650	4,381,224	4,058,000	4,321,673		(66,956)			4.125	2.297	MS	45,103	167,393	04/17/2020	09/24/2025
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG		D		1.G FE	6,776,390	109.1220	6,710,997	6,150,000	6,648,165		(69,934)			4.125	2.138	AO	53,556	171,188	12/22/2021	04/15/2026
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP			1	4.B FE	3,990,000	101.0750	4,032,893	3,990,000	3,990,000					5.250	5.250	MS	52,951		09/15/2021	09/30/2028
907818-EY-0	UNION PACIFIC CORPORATION			1	2.A FE	9,437,765	112.0920	10,631,888	9,485,000	9,451,148		4,331			3.950	4.011	MS	115,519	374,658	10/04/2018	09/10/2028
907818-EY-0	UNION PACIFIC CORPORATION	LS		1	2.A FE	1,248,750	112.0920	1,406,750	1,255,000	1,250,521		573			3.950	4.011	MS	15,285	49,573	10/04/2018	09/10/2028
907818-FB-9	UNION PACIFIC CORPORATION			1	1.G FE	17,203,322	110.5590	18,794,945	17,000,000	17,204,255		(95)			3.700	3.502	MS	209,667	555,000	12/22/2021	03/01/2029
90932L-AG-2	UNITED AIRLINES INC			1	3.B FE	12,631,168	104.2740	12,891,333	12,363,000	12,623,376		(7,792)			4.375	3.836	AO	114,186	74,010	11/23/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC			1	3.B FE	6,183,000	103.1250	6,376,219	6,183,000	6,183,000					4.625	4.625	AO	60,370	78,240	11/29/2021	04/15/2029
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC	LS		1	4.C FE	5,454,500	103.5000	5,796,000	5,600,000	5,514,145	22,500	45,296			5.000	5.770	FA	116,667	230,000	12/22/2021	02/01/2024
910047-AJ-8	UNITED CONTINENTAL HOLDINGS INC			1	4.C FE	4,020,000	101.5000	4,060,000	4,000,000	4,004,524		(5,831)			4.250	4.095	AO	42,500	170,000	03/29/2019	10/01/2022
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC	LS		1	4.B FE	8,995,193	102.8750	9,510,794	9,245,000	9,077,650	97,226	46,013			4.875	5.506	JJ	207,820	450,694	04/14/2020	01/15/2025
911163-AA-1	UNITED NATURAL FOODS INC			1	4.C FE	9,784,500	107.0800	10,024,830	9,362,000	9,729,879	(16,227)	(38,394)			6.750	5.372	AO	133,409	387,991	10/14/2021	10/15/2028
91127K-AC-6	UNITED OVERSEAS BANK LTD		D	1	1.F FE	7,121,489	104.6930	7,481,362	7,146,000	7,127,255		2,195			3.750	3.792	AO	56,573	267,975	04/08/2019	04/15/2029
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1	3.B FE	4,169,880	108.2500	4,559,490	4,212,000	4,178,106		3,293			5.250	5.375	JJ	101,966	221,130	05/21/2019	01/15/2030
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC			1	2.C FE	5,256,355	103.7660	5,206,978	5,018,000	5,198,052		(58,303)			3.875	1.920	MN	24,846	97,224	05/13/2021	11/15/2027
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1	3.B FE	6,515,000	100.7000	6,560,618	6,515,000	6,515,000					3.750	3.750	JJ	93,653		07/30/2021	01/15/2032
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC	LS		1	3.B FE	600,000	100.7000	604,201	600,000	600,000					3.750	3.750	JJ	8,625		07/30/2021	01/15/2032
913017-DB-2	UNITED TECHNOLOGIES CORPORATION			1	2.A FE	3,195,407	103.9650	3,093,995	2,976,000	3,112,258		(83,156)			3.650	0.805	FA	40,734	108,624	01/01/2021	08/16/2023
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC			1	3.C FE	4,300,000	100.2500	4,310,750	4,300,000	4,300,000					5.750	5.750	JD	26,785		11/15/2021	06/15/2027
913229-AA-8	UNITED WHOLESALE MTGE LLC			1	3.C FE	9,762,813	98.1250	9,591,719	9,775,000	9,591,719	(171,261)	168			5.500	5.521	AO	113,499	234,086	11/12/2021	04/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	286,702	108.8180	312,308	287,000	286,838		29			3.450	3.462	JJ	4,566	9,902	12/15/2016	01/15/2027
91324P-CW-0	UNITEDHEALTH GROUP INC	LS		1	1.G FE	3,209,658	108.8180	3,496,329	3,213,000	3,211,184		325			3.450	3.462	JJ	51,113	110,849	12/15/2016	01/15/2027
913903-AV-2	UNIVERSAL HEALTH SERVICES INC			1	2.C FE	28,050,098	99.1900	27,999,466	28,228,000	28,055,050		4,086			2.650	2.729	AO	157,920	358,987	12/07/2021	10/15/2030
913903-AX-8	UNIVERSAL HEALTH SERVICES INC			1	2.C FE	17,381,587	98.1510	17,161,702	17,485,000	17,383,739		2,152			1.650	1.779	MS	101,777		12/02/2021	09/01/2026
913903-AY-6	UNIVERSAL HEALTH SERVICES INC			1	2.C FE	2,781,633	98.2650	2,751,423	2,800,000	2,781,815		182			2.650	2.724	JJ	26,176		12/22/2021	01/15/2032
914906-AU-6	UNIVISION COMMUNICATIONS INC			1	4.B FE	19,751,118	107.7500	20,901,345	19,398,000	19,678,632		(64,861)			6.625	6.092	JD	107,093	1,260,274	11/03/2021	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1	4.A FE	4,626,063	101.0000	4,631,860	4,586,000	4,609,930	(13,561)	(2,571)			4.500	4.307	MN	34,395	91,720	10/01/2021	05/01/2029
914906-AV-4	UNIVISION COMMUNICATIONS INC	LS		1	4.A FE	4,833,781	101.0000	4,877,290	4,829,000	4,833,243		(538)			4.500	4.485	MN	36,218	96,580	05/07/2021	05/01/2029
903192-AA-0	UNUMPROVIDENT CORP			1	2.C FE	104,432	124.0370	145,123	117,000	110,690		662			6.750	7.768	JD	351	7,898	02/17/2005	12/15/2028
90320B-AA-7	UPC BROADBAND FINCO BV		D	1	3.C FE	7,278,000	102.0000	7,423,560	7,278,000	7,278,000					4.875	4.875	JJ	163,603	82,787	04/07/2021	07/15/2031
91159H-HN-3	US BANCORP			1	1.F FE	501,696	103.8370	502,572	484,000	501,603		(93)			2.375	1.546	JJ	5,077		12/22/2021	07/22/2026
91159H-HW-3	US BANCORP			1	1.F FE	6,149,447	105.6120	6,495,144	6,150,000	6,149,566		50			3.000	3.001	JJ	77,388	184,500	07/24/2019	07/30/2029
91159H-HX-1	US BANCORP			1	1.E FE	669,092	103.3170	669,497	648,000	668,893		(199)			2.400	1.129	JJ	6,523	214,200	12/22/2021	07/30/2024
90290M-AC-5	US FOODS INC			1	4.A FE	5,000,000	104.1250	5,206,250	5,000,000	5,000,000					6.250	6.250	AO	65,972	312,500	04/23/2020	04/15/2025
90290M-AD-3	US FOODS INC			1	4.C FE	13,455,875	101.6250	13,516,125	13,300,000	13,446,605		(9,270)			4.750	4.464	FA	238,661	83,165	11/02/2021	02/15/2029
90290M-AD-3	US FOODS INC	LS		1	4.C FE	2,232,250	101.6250	2,235,750	2,200,000	2,226,976		(5,274)			4.750	4.459	FA	39,478	55,443	02/05/2021	02/15/2029
90290M-AE-1	US FOODS INC			1	4.C FE	5,277,000	101.1150	5,335,839	5,277,000	5,277,000					4.625	4.625	JD	26,440		11/16/2021	06/01/2030
90290M-AE-1	US FOODS INC	LS		1	4.C FE	348,000	101.1150	351,880	348,000	348,000					4.625	4.625	JD	1,744		11/16/2021	06/01/2030
91740P-AF-5	USA COMPRESSION PARTNERS LP			1	4.C FE	4,244,480	105.6250	4,326,400	4,096,000	4,239,540		(4,940)			6.875	6.126	MS	93,867		11/02/2021	09/01/2027
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO			1	3.B FE	4,435,125	101.6250	4,420,688	4,350,000	4,371,051		(24,217)			5.500	4.899	MN	39,875	239,250	03/28/2019	11/01/2025
91913Y-AS-9	VALERO ENERGY CORPORATION				2.B FE		106.6830								3.650	1.342	MS		159,600	01/01/2021	03/15/2025
91913Y-AU-4	VALERO ENERGY CORPORATION			1	2.B FE	6,076,299	106.8180	6,133,513	5,742,000	5,986,202		(48,413)			3.400	2.438	MS	57,484	195,228	02/12/2020	09/15/2026
91913Y-AW-0	VALERO ENERGY CORPORATION			1	2.B FE	818,672	108.8170	897,743	825,000	820,172		562			4.000	4.094	AO	8,250	33,000	03/21/2019	04/01/2029
91913Y-AW-0	VALERO ENERGY CORPORATION	LS		1	2.B FE	2,199,996	108.8170	2,412,480	2,217,000	2,204,027		1,509			4.000	4.094	AO	22,170	88,680	03/21/2019	04/01/2029
91913Y-BC-3	VALERO ENERGY CORPORATION			1	2.B FE	27,929,720	99.6880	27,912,640	28,000,000	27,930,264		544			2.800	2.829	JD	69,689		11/18/2021	12/01/2031
91913Y-BD-1	VALERO ENERGY CORPORATION			1	2.B FE	11,223,292	99.3580	11,187,756	11,260,000	11,223,353		60			3.650	3.668	JD	36,532		11/18/2021	12/01/2051
92047W-AD-3	VALVOLINE INC			1	3.C FE	7,131,038	102.0220	7,070,125	6,930,000	7,039,622	(62,795)	(22,658)			4.250	3.799	AO	62,178	209,525	12/09/2021	02/15/2030
92047W-AD-3	VALVOLINE INC	LS		1	3.C FE	1,890,525	102.0220	1,856,800	1,820,000	1,856,800	(23,182)	(8,341)			4.250	3.658	AO	16,329	77,350	09/22/2020	02/15/2030
92047W-AG-6	VALVOLINE INC			1	3.C FE	9,860,000	96.8300	9,683,000	10,000,000	9,683,000	(178,134)	1,134			3.625	3.797	JJ	167,153	57,698	11/02/2021	06/15/2031
92240M-BJ-6	VECTOR GROUP LTD ABS			1	5.A FE	9,253,800	103.6250	8,973,925	8,660,000	8,973,925	(127,155)	(152,720)			10.500	6.493	MN	151,550	331,800	11/03/2021	11/01/2026
92277G-AD-9	VENTAS REALTY LP			1	2.A FE	722,785	104.7270	694,341	663,000	705,055		(17,730)			3.750	0.993	MN	4,144	24,863	01/01/2021	05/01/2024
92343E-AM-4	VERISIGN INC			1	2.C FE	5,795,008	100.5000	5,829,000	5,800,000	5,795,697		689			2.700	2.709	JD	6,960	70,125	12/22/2021	06/15/2031
92346L-AE-3	VERITAS US INC			1	4.C FE	7,738,838	103.5000	7,772,850	7,510,000	7,669,699		(66,630)			7.500	5.136	MS	187,750	441,389	07/15/2021	09/01/2025
92346L-AE-3	VERITAS US INC	LS		1	4.C FE	526,463	103.5000	522,675	505,000	520,824		(5,639)			7.500	3.035	MS	12,625	18,938	07/15/2021	09/01/2025
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	3,100,757	111.1530	3,472,417	3,124,000	3,110,695		2,241			4.125	4.217	MS	37,586	128,865	03/13/2017	03/16/2027
92343V-DY-7	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	1,862,043	111.1530	2,085,228	1,876,000	1,868,010		1,345			4.125	4.217	MS	22,571	77,385	03/13/2017	03/16/2027
92343V-ER-1	VERIZON COMMUNICATIONS INC				2.A FE	17,583,247	113.5960	17,174,504	15,119,000	17,117,785		(256,720)			4.329	2.202	MS	181,806	615,541	12/22/2021	09/21/2028
92343V-ER-1	VERIZON COMMUNICATIONS INC	LS			2.A FE	2,794,536	113.5960	2,726,292	2,400,000	2,716,193		(43,178)			4.329	2.209	MS	28,860	103,896	02/27/2020	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC			1	2.A FE	14,321,039	110.8170	14,255,550	12,864,000	14,170,103		(152,156)			3.875	2.288	FA	198,007	440,355	12/22/2021	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC			1	2.A FE	58,958,524	112.1100	66,796,319	59,581,000	59,076,054		52,523			4.016	4.142	JD	186,105	2,392,773	09/13/2019	12/03/2029
92343V-FF-6	VERIZON COMMUNICATIONS INC			1	2.A FE	8,995,500	105.6670	9,510,066	9,000,000	8,996,557		600			3.000	3.008	MS	74,250	270,000	03/17/2020	03/22/2027
92343V-GH-1	VERIZON COMMUNICATIONS INC			1	2.A FE	15,392,924	100.1910	15,429,337	15,400,000	15,393,625		701			2.100	2.107	MS	88,935	157,500	12/22/2021	03/22/2028
92535U-AB-0	VERTIV GROUP CORP			1	4.A FE	5,761,875	101.0000	5,807,500	5,750,000	5,761,480		(395)			4.125	4.091	MN	45,461		10/15/2021	11/15/2028
92556V-AB-2	VIATRIS INC			1	2.C FE	16,742,663	99.6210	16,661,612	16,725,000	16,741,828		(834)			1.650	1.619	JD	6,899	137,981	10/29/2021	06/22/2025
92556V-AC-0	VIATRIS INC			1	2.C FE	12,204,679	100.5830	12,271,114	12,200,000	12,204,757		78			2.300	2.292	JD	7,015	126,500	12/22/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1	2.C FE	8,476,587	100.3550	8,530,158	8,500,000	8,477,000		413			2.700	2.736	JD	5,738	114,750	10/29/2021	06/22/2030
925550-AF-2	VIAVI SOLUTIONS INC			1	3.B FE	7,742,620	99.9950	7,706,615	7,707,000	7,706,615	(34,327)	(1,678)			3.750	3.683	AO	73,859		09/23/2021	09/30/2029
92564R-AA-3	VICI PROPERTIES LP			1	3.B FE	21,638,073	104.1470	22,340,573	21,451,000	21,574,534		(52,152)			4.250	3.978	JD	75,972	911,668	09/22/2020	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1	3.B FE	89,100	106.4230	114,936	108,000	91,661		1,489			4.625	7.162	JD	416	4,995	03/23/2020	12/01/2029
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN			1	3.B FE	7,157,485	103.2850	8,120,227	7,862,000	7,308,764		88,560			3.750	5.305	FA	111,378	294,825	07/06/2020	02/15/2027
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN			1	3.B FE	1,767,083	105.7500	1,767,083	1,671,000	1,760,352		(6,730)			4.125	2.955	FA	26,040	34,464	08/04/2021	08/15/2030
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN	LS		1	3.B FE	30,668	105.7500	30,668	29,000	30,551		(117)			4.125	2.955	FA	452	598	08/04/2021	08/15/2030
92676X-AF-4	VIKIKNG CRUISES LTD			1	5.B FE	2,000,000	100.2890	2,005,780	2,000,000	2,000,000					7.000	7.000	FA	52,889	75,056	01/28/2021	02/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92682R-AA-0	VIKIKNG CRUISES LTD			1	4.C FE	8,956,250	99.8750	8,888,875	8,900,000	8,888,875	(58,376)	(8,999)			5.625	5.479	FA	189,125	268,391	02/10/2021	02/15/2029
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		D	1	3.C FE	12,447,990	105.5890	12,734,033	12,060,000	12,365,758	(17,415)	(47,143)			5.500	4.785	MN	84,755	553,300	12/22/2021	05/15/2029
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	10,976,921	103.0000	10,721,270	10,409,000	10,716,010	(8,895)	(127,750)			5.625	3.329	FA	221,191	473,006	12/22/2021	02/15/2027
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC	LS		1	3.B FE	1,186,478	103.0000	1,151,540	1,118,000	1,151,540	(83)	(17,534)			5.625	3.894	FA	23,758	62,888	12/19/2019	02/15/2027
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	28,271,900	102.9780	29,003,641	28,165,000	28,226,667		(23,045)			3.550	3.459	JJ	461,045	999,858	11/06/2019	07/15/2024
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	5,521,700	103.7820	5,621,871	5,417,000	5,485,495		(24,728)			5.000	4.473	JJ	113,607	270,850	07/07/2020	07/31/2027
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	6,110,080	103.6910	6,349,006	6,123,000	6,113,542		1,661			3.700	3.734	JJ	95,026	226,551	11/06/2019	01/30/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1	3.B FE	3,833,293	100.1630	3,842,253	3,836,000	3,833,296		3			4.375	4.386	MN	27,971	34,705	12/22/2021	05/01/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC	LS		1	3.B FE	1,663,583	100.1630	1,666,712	1,664,000	1,663,583		1			4.375	4.379	MN	12,133	27,639	12/22/2021	05/01/2029
92858R-AA-8	VMED O2 UK FINANCING I PLC		D	1	3.C FE	18,699,870	98.0000	18,257,400	18,630,000	18,257,400	(425,257)	(7,343)			4.250	4.196	JJ	365,096	640,018	10/05/2020	01/31/2031
92858R-AB-6	VMED O2 UK FINANCING I PLC		D	1	3.C FE	3,627,000	101.2500	3,645,000	3,600,000	3,625,727		(1,273)			4.750	4.655	JJ	82,650		07/12/2021	07/15/2031
928563-AC-9	VMWARE INC			1	2.C FE	4,283,040	108.8710	4,354,828	4,000,000	4,218,779		(35,296)			3.900	2.843	FA	56,333	156,000	02/26/2020	08/21/2027
928563-AD-7	VMWARE INC			1	2.C FE	6,296,787	108.8940	6,860,297	6,300,000	6,297,797		592			4.500	4.511	MN	36,225	283,500	04/02/2020	05/15/2025
928563-AJ-4	VMWARE INC			1	2.C FE	15,420,016	98.2780	15,193,794	15,460,000	15,422,091		2,075			1.400	1.455	FA	89,582		12/22/2021	08/15/2026
928563-AJ-4	VMWARE INC	LS		1	2.C FE	728,156	98.2780	727,258	740,000	728,245		88			1.400	1.759	FA	4,288		12/22/2021	08/15/2026
928563-AK-1	VMWARE INC			1	2.C FE	4,150,411	97.3150	4,087,247	4,200,000	4,151,390		979			1.800	1.987	FA	31,290		12/22/2021	08/15/2028
92857W-BJ-8	VODAFONE GROUP PLC		D		2.B FE	17,251,983	108.0450	18,097,538	16,750,000	17,092,729		(96,631)			4.125	3.470	MN	59,497	690,938	02/26/2020	05/30/2025
92857W-BK-5	VODAFONE GROUP PLC		D		2.B FE	7,773,691	112.5190	8,861,965	7,876,000	7,805,239		9,312			4.375	4.538	MN	29,672	344,575	05/23/2018	05/30/2028
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC		C		2.A FE	8,016,337	105.6010	8,448,104	8,000,000	8,040,375		7,468			4.250	3.959	MN	45,333	297,500	12/21/2021	11/13/2023
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC		C		2.A FE	8,899,200	115.1450	10,363,077	9,000,000	8,925,731		8,905			4.750	4.893	MN	57,000	427,500	11/07/2018	11/13/2028
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC		C		2.A FE	4,121,021	102.8030	4,238,555	4,123,000	4,122,077		653			3.125	3.142	MN	17,537	128,885	05/06/2020	05/12/2023
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC	LS	C		2.A FE	376,819	102.8030	387,566	377,000	376,916		60			3.125	3.142	MN	1,604	11,785	05/06/2020	05/12/2023
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	12,777,728	97.8100	12,519,629	12,800,000	12,782,519		4,347			1.250	1.286	MN	16,444	160,000	11/17/2020	11/24/2025
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2.A FE	5,440,617	96.9860	5,295,408	5,460,000	5,443,523		2,637			1.625	1.679	MN	9,119	88,752	11/17/2020	11/24/2027
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC	LS	C	1	2.A FE	338,793	96.9860	329,751	340,000	338,974		164			1.625	1.679	MN	568	5,527	11/17/2020	11/24/2027
928881-AA-9	VONTIER CORP			1	2.C FE	17,951,646	98.4100	17,671,484	17,957,000	17,950,355		(1,292)			1.800	1.809	AO	80,807	168,408	12/22/2021	04/01/2026
928881-AC-5	VONTIER CORP			1	2.C FE	11,790,328	96.6100	11,477,268	11,880,000	11,793,696		3,368			2.400	2.526	AO	71,280	134,000	12/22/2021	04/01/2028
91831A-AC-5	VRX ESCROW CORP			1	4.B FE	12,211,720	101.8560	12,345,966	12,121,000	12,136,609		(38,169)			6.125	5.791	AO	156,731	742,411	10/02/2019	04/15/2025
929160-AS-8	VULCAN MATERIALS CO			1	2.B FE	2,266,518	108.4600	2,352,487	2,169,000	2,211,923		(12,178)			4.500	3.846	AO	24,401	97,605	03/06/2017	04/01/2025
929160-AS-8	VULCAN MATERIALS CO	LS		1	2.B FE	398,130	108.4600	413,231	381,000	388,540		(2,139)			4.500	3.846	AO	4,286	17,145	03/06/2017	04/01/2025
929160-AT-6	VULCAN MATERIALS COMPANY			1	2.B FE	13,944,420	109.3940	15,315,132	14,000,000	13,968,256		5,343			3.900	3.948	AO	136,500	546,000	03/09/2017	04/01/2027
929566-AL-1	WABASH NATIONAL CORPORATION			1	4.B FE	5,471,219	101.0000	5,536,820	5,482,000	5,471,347		129			4.500	4.533	AO	58,246		11/23/2021	10/15/2028
960386-AM-2	WABTEC CORPORATION			1	2.C FE	7,439,733	113.6710	8,466,224	7,448,000	7,442,032		734			4.950	4.714	MS	108,555	368,676	09/12/2018	09/15/2028
960386-AN-0	WABTEC CORPORATION			1	2.C FE	8,411,565	105.7700	8,914,296	8,428,000	8,420,946		2,982			4.400	4.190	MS	109,189	370,832	09/12/2018	03/15/2024
254687-CP-9	WALT DISNEY CO				1.G FE	550,513	110.3240	511,902	464,000	513,395		(37,118)			8.875	0.750	AO	7,435	41,180	01/01/2021	04/26/2023
25468P-DK-9	WALT DISNEY CO			1	2.A FE	5,105,106	105.7880	5,289,375	5,000,000	5,111,009		440			3.000	2.421	FA	57,500	90,000	12/21/2021	02/13/2026
93627C-AB-7	WARRIOR MET COAL INC			1	4.A FE	6,208,938	102.5000	6,406,250	6,250,000	6,209,250		312			7.875	8.000	JD	34,180		11/19/2021	12/01/2028
93710W-AA-3	WASH MULTIFAMILY LAUNDRY SYSTEMS L			1	4.C FE	3,250,000	105.0950	3,415,588	3,250,000	3,250,000					5.750	5.750	AO	39,451	91,361	04/08/2021	04/15/2026
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	29,859,564	112.2770	31,662,170	28,200,000	29,603,549		(152,250)			4.250	3.414	JD	99,875	1,113,500	12/21/2021	12/01/2028
94106L-BE-8	WASTE MANAGEMENT INC	LS		1	2.A FE	3,499,370	106.7800	3,737,311	3,500,000	3,499,607		60			3.150	3.152	MN	14,088	110,250	10/30/2017	11/15/2027
92939U-AD-8	WEC ENERGY GROUP INC			1	2.A FE	9,319,538	96.4160	8,992,683	9,327,000	9,320,793		1,023			1.375	1.387	AO	27,074	130,384	10/05/2020	10/15/2027
92939U-AD-8	WEC ENERGY GROUP INC	LS		1	2.A FE	572,542	96.4160	552,461	573,000	572,619		63			1.375	1.387	AO	1,663	8,010	10/05/2020	10/15/2027
92939U-AG-1	WEC ENERGY GROUP INC			1	2.A FE	15,961,760	99.8530	15,976,416	16,000,000	15,962,013		253			2.200	2.237	JD	17,600		12/06/2021	12/15/2028
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	13,379,240	105.0590	14,708,288	14,000,000	13,590,666		76,478			3.000	3.669	AO	79,333	420,000	02/20/2019	10/23/2026
94974B-FC-9	WELLS FARGO & COMPANY				2.A FE	192,837	100.5710	187,062	186,000	187,074		(5,763)			3.500	0.390	MS	2,043	6,510	01/01/2021	03/08/2022
94974B-GP-9	WELLS FARGO & COMPANY				2.A FE	3,211,823	106.5580	3,081,646	2,892,000	3,154,023		(57,800)			3.550	1.073	MS	26,237	79,875	12/22/2021	09/29/2025
95000U-2A-0	WELLS FARGO & COMPANY			1,3	2.A FE	7,514,568	107.5020	7,126,334	6,629,000	7,381,140		(133,428)			3.584	1.392	MN	25,738	237,583	01/01/2021	05/22/2028
95000U-2C-6	WELLS FARGO & COMPANY			1	1.E FE	12,976,470	104.9960	13,649,454	13,000,000	12,989,752		4,688			3.750	3.790	JJ	212,604	487,500	01/16/2019	01/24/2024
95000U-2F-9	WELLS FARGO & COMPANY			1	1.E FE	8,959,526	105.4210	9,242,242	8,767,000	8,925,154		(34,372)			3.196	2.751	JD	10,896	280,193	01/01/2021	06/17/2027
95000U-2H-5	WELLS FARGO & COMPANY			1	1.E FE	12,409,800	102.4970	12,709,628	12,400,000	12,409,716		(84)			2.406	2.377	AO	50,553	288,720	12/22/2021	10/30/2025
95000U-2K-8	WELLS FARGO & COMPANY			1	1.E FE	27,150,000	101.4920	27,555,159	27,150,000	27,150,000					2.164	2.164	FA	228,482	587,526	02/04/2020	02/11/2026
95000U-2N-2	WELLS FARGO & COMPANY			1,5	2.A FE	39,500,000	101.7660	40,197,689	39,500,000	39,500,000					2.188	2.188	AO	146,444	864,260	04/23/2020	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY			1,5	1.E FE	23,682,000	100.8460	23,882,373	23,682,000	23,682,000					1.654	1.654	JD	31,554	391,700	05/26/2020	06/02/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000U-2R-3	WELLS FARGO & COMPANY	LS		1,5	1.E FE	818,000	100.8460	824,921	818,000	818,000					1.654	1.654	JD	1,090	13,530	05/26/2020	06/02/2024
95040Q-AC-8	WELLTOWER INC			1	2.A FE	11,368,700	109.5460	10,954,600	10,000,000	10,974,293		(218,377)			4.250	1.855	AO	106,250	425,000	03/04/2020	04/01/2026
95040Q-AH-7	WELLTOWER INC			1	2.A FE	7,937,160	111.8260	7,827,785	7,000,000	7,762,797		(95,628)			4.125	2.465	MS	85,021	288,750	02/26/2020	03/15/2029
95040Q-AK-0	WELLTOWER INC			1	2.A FE	7,069,100	104.1800	7,292,614	7,000,000	7,051,477		(9,367)			2.700	2.545	FA	71,400	189,000	01/31/2020	02/15/2027
95040Q-AN-4	WELLTOWER INC			1	2.A FE	14,747,958	98.4180	14,565,805	14,800,000	14,750,492		2,534			2.050	2.101	JJ	154,228		12/22/2021	01/15/2029
95081Q-AN-4	WESCO DISTRIBUTION INC			1	3.C FE	10,040,070	106.0000	9,739,280	9,188,000	9,664,838		(281,336)			7.125	3.374	JD	29,095	585,604	06/22/2021	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC			1	3.C FE	19,872,738	109.6250	20,357,363	18,570,000	19,558,232		(240,615)			7.250	5.218	JD	59,837	1,201,325	12/22/2021	06/15/2028
95709T-AP-5	WESTAR ENERGY INC			1	1.F FE	6,972,840	105.4780	7,383,460	7,000,000	6,984,781		2,627			3.100	3.145	AO	54,250	217,000	02/27/2017	04/01/2027
958102-AM-7	WESTERN DIGITAL CORPORATION			1	2.C FE	8,210,790	109.3440	8,419,488	7,700,000	8,092,666		(87,397)			4.750	3.412	FA	138,172	365,750	10/05/2020	02/15/2026
958102-AQ-8	WESTERN DIGITAL CORPORATION			1	2.C FE	6,987,120	100.9630	7,067,410	7,000,000	6,987,215		95			2.850	2.879	FA	11,638		12/07/2021	02/01/2029
958102-AR-6	WESTERN DIGITAL CORPORATION			1	2.C FE	14,958,900	100.7300	15,109,500	15,000,000	14,959,100		200			3.100	3.132	FA	27,125		12/07/2021	02/01/2032
959802-AY-5	WESTERN UNION CO/THE			1	2.B FE	7,987,600	103.4910	8,279,280	8,000,000	7,992,462		2,352			2.850	2.883	JJ	108,300	228,000	11/18/2019	01/10/2025
959802-AZ-2	WESTERN UNION CO/THE			1	2.B FE	13,391,877	97.9960	13,327,402	13,600,000	13,393,868		1,991			1.350	1.724	MS	54,060	27,900	12/22/2021	03/15/2026
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE			1	2.C FE	8,990,280	104.0740	9,366,651	9,000,000	8,993,069		1,867			3.200	3.224	JD	12,800	288,000	06/16/2020	06/15/2025
960413-AW-2	WESTLAKE CHEMICAL CORP			1	2.B FE	4,887,779	105.9810	5,201,562	4,908,000	4,890,485		1,758			3.375	3.424	JD	7,362	165,645	06/09/2020	06/15/2030
960413-AW-2	WESTLAKE CHEMICAL CORP	LS		1	2.B FE	91,621	105.9810	97,503	92,000	91,672		33			3.375	3.424	JD	138	3,105	06/09/2020	06/15/2030
960413-AX-0	WESTLAKE CHEMICAL CORP			1	2.B FE	787,750	98.4840	787,870	800,000	787,863		113			0.875	1.467	FA	2,567		12/22/2021	08/15/2024
961214-EM-1	WESTPAC BANKING CORP		D	1	2.A FE	15,080,000	102.1450	15,403,391	15,080,000	15,080,000					2.894	2.894	FA	178,203	436,415	01/23/2020	02/04/2030
961214-EX-7	WESTPAC BANKING CORP		D	1	2.A FE	3,000,000	98.8110	2,964,315	3,000,000	3,000,000					3.020	3.020	MN	11,073		11/08/2021	11/18/2036
962166-BX-1	WEYERHAEUSER COMPANY			1	2.B FE	11,761,820	111.7360	12,514,477	11,200,000	11,703,225		(32,681)			4.000	3.330	MN	57,244	368,000	12/22/2021	11/15/2029
962166-BY-9	WEYERHAEUSER COMPANY			1	2.B FE	3,323,363	111.5200	3,763,790	3,375,000	3,330,905		4,368			4.000	4.188	AO	28,500	135,000	03/26/2020	04/15/2030
96350R-AA-2	WHITE CAP BUYER LLC			1	5.A FE	4,780,500	104.2500	4,899,750	4,700,000	4,763,288		(14,411)			6.875	6.595	AO	68,215	319,535	10/08/2020	10/15/2028
96351C-AA-4	WHITE CAP PARENT LLC			1	5.A FE	873,594	102.2500	890,598	871,000	872,193		(1,400)			8.250	8.053	MS	21,158	44,711	02/03/2021	03/15/2026
96351C-AA-4	WHITE CAP PARENT LLC	LS		1	5.A FE	5,207,796	102.2500	5,244,403	5,129,000	5,181,199		(26,597)			8.250	7.573	MS	124,592	263,289	02/03/2021	03/15/2026
96926J-AE-7	WILLIAM CARTER COMPANY (THE)			1	3.B FE	3,273,850	103.7500	3,340,750	3,220,000	3,253,183		(12,864)			5.500	5.117	MN	22,629	177,100	05/12/2020	05/15/2025
969457-BY-5	WILLIAMS COMPANIES INC			1	2.B FE	4,221,931	99.3210	4,171,482	4,200,000	4,221,312		(619)			2.600	2.538	MS	32,153		12/22/2021	03/15/2031
96950F-AM-6	WILLIAMS PARTNERS LP			1	2.B FE	5,402,900	105.5230	5,276,125	5,000,000	5,222,487		(98,833)			4.300	2.193	MS	69,875	215,000	02/26/2020	03/04/2024
96950F-AQ-7	WILLIAMS PARTNERS LP			2	2.B FE	2,205,273	106.2660	2,113,635	1,989,000	2,152,644		(52,630)			3.900	1.138	JJ	35,769	77,571	01/01/2021	01/15/2025
71953L-AA-9	WILLIAMS SCOTSMAN INC			1	4.B FE	2,013,000	104.5000	2,103,585	2,013,000	2,013,000					6.125	6.125	JD	5,480	123,296	06/01/2020	06/15/2025
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL IN			1	4.B FE	5,644,950	103.2500	5,745,863	5,565,000	5,625,993		(15,320)			4.625	4.304	FA	97,233	250,232	10/05/2020	08/15/2028
970648-AG-6	WILLIS NORTH AMERICA INC			1	2.B FE	11,996,040	111.7780	13,413,396	12,000,000	11,997,159		356			4.500	4.504	MS	159,000	540,000	09/05/2018	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC			1	2.B FE	4,619,970	102.3690	4,606,619	4,500,000	4,601,464		(11,737)			2.950	2.625	MS	39,088	132,750	05/21/2020	09/15/2029
92933B-AR-5	WMG ACQUISITION CORP			1	3.C FE	2,933,400	95.7500	2,872,500	3,000,000	2,872,500	(61,874)	974			3.000	3.279	FA	34,000		11/02/2021	02/15/2031
92933B-AT-1	WMG ACQUISITION CORP			1	3.C FE	8,179,463	99.7500	8,229,375	8,250,000	8,180,240		777			3.750	3.875	JD	31,797		11/17/2021	12/01/2029
92940P-AB-0	WRKCO INC			1	2.B FE	20,673,181	111.5000	21,877,435	19,621,000	20,492,319		(185,274)			4.650	3.463	MS	268,644	883,361	12/22/2021	03/15/2026
92940P-AD-6	WRKCO INC			1	2.B FE	2,160,958	116.3300	2,515,052	2,162,000	2,161,204		90			4.900	4.906	MS	31,193	105,938	02/21/2019	03/15/2029
92940P-AD-6	WRKCO INC	LS		1	2.B FE	3,552,287	116.3300	4,134,365	3,554,000	3,552,692		148			4.900	4.906	MS	51,276	174,146	02/21/2019	03/15/2029
96145D-AB-1	WRKCO INC			1	2.B FE	5,650,268	104.2410	5,798,905	5,563,000	5,629,187		(24,135)			3.000	2.534	MS	49,140	166,890	01/01/2021	09/15/2024
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC			1	3.C FE	4,055,070	103.0000	4,120,000	4,000,000	4,052,555		(1,933)			4.375	3.997	FA	66,111	87,986	12/22/2021	08/15/2028
98372M-AC-9	XENIA HOTELS & RESORTS INC			1	4.B FE	11,618,480	101.7500	11,577,115	11,378,000	11,500,115	(94,413)	(23,952)			4.875	4.394	JD	46,223	283,502	06/15/2021	06/01/2029
984121-CJ-0	XEROX CORPORATION				3.B FE	5,431,160	103.2500	5,385,520	5,216,000	5,385,520	(32,696)	(12,944)			3.800	2.115	MN	25,327	99,104	11/03/2021	05/15/2024
984121-CJ-0	XEROX CORPORATION	LS			3.B FE	295,715	103.2500	293,230	284,000	293,230	(1,780)	(705)			3.800	2.115	MN	1,379	5,396	11/03/2021	05/15/2024
984121-CQ-4	XEROX CORPORATION			1	3.B FE	11,174,713	103.3000	12,245,182	11,854,000	11,644,883		162,033			4.375	5.143	MS	152,703	518,613	05/22/2019	03/15/2023
98421M-AA-4	XEROX HOLDINGS CORP			1	3.B FE	4,512,480	106.0000	4,770,000	4,500,000	4,509,582		(2,363)			5.000	4.935	FA	85,000	230,625	10/05/2020	08/15/2025
98421M-AA-4	XEROX HOLDINGS CORP	LS		1	3.B FE	1,000,000	106.0000	1,060,000	1,000,000	1,000,000					5.000	5.000	FA	18,889	51,250	08/04/2020	08/15/2025
983793-AH-3	XPO LOGISTICS INC			1	4.A FE	14,344,250	104.6250	14,647,500	14,000,000	14,207,594		(106,351)			6.250	5.387	MN	145,833	875,000	09/21/2020	05/01/2025
98419M-AM-2	XYLEM INC (INDIANA)			1	2.B FE	2,686,527	98.8640	2,669,328	2,700,000	2,689,051		1,676			1.950	2.021	JJ	22,084	92,398	06/24/2020	01/30/2028
984851-AF-2	YARA INTERNATIONAL ASA		D	1	2.B FE	9,974,800	113.5210	11,352,090	10,000,000	9,982,499		2,281			4.750	4.782	JD	39,583	475,000	05/24/2018	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		D	1	2.B FE	9,500,000	103.1640	9,800,580	9,500,000	9,500,000					3.148	3.148	JD	22,430	299,060	05/28/2020	06/04/2030
988498-AN-1	YUM! BRANDS INC.			1	3.C FE	8,250,000	99.6250	8,219,063	8,250,000	8,219,063	(30,938)				3.625	3.625	MS	88,057	290,755	09/10/2020	03/15/2031
98919V-AA-3	ZAYO GROUP LLC/ZAYO CAPITAL INC			1	4.B FE	4,774,995	98.5770	4,722,824	4,791,000	4,721,118	(53,946)	69			4.000	4.072	MS	63,880	151,640	12/22/2021	03/01/2027
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	23,939,820	104.4570	25,069,728	24,000,000	23,956,782		9,888			3.050	3.098	JJ	337,533	732,000	04/13/2020	01/15/2026
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	4,673,140	99.7140	4,665,604	4,679,000	4,673,189		49			1.450	1.494	MN	6,973		12/22/2021	11/22/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC	LS		1	2.B FE	8,121,000	99.7140	8,097,750	8,121,000	8,121,000					1.450	1.450	MN	12,103		11/15/2021	11/22/2024
98978V-AL-7	ZOETIS INC			1	2.A FE	2,983,320	105.4070	3,162,213	3,000,000	2,989,882		1,602			3.000	3.065	MS	27,250	90,000	09/05/2017	09/12/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						17,745,444,928	XXX	18,071,939,758	17,603,157,705	17,653,692,207	(25,514,818)	(28,537,208)	5,803,444	134,854	XXX	XXX	XXX	163,768,285	456,390,615	XXX	XXX
126685-DW-3	CWL 2006-S2, A2 RMBS			4,6			100.0000								5.627	5.627	MON		109,428	03/29/2006	07/25/2027
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS			2,4	4.A Z	176,494	57.3380	197,547	344,529	197,547	(27,852)	12,031			4.932	10.648	MON	1,416	14,221	03/27/2012	10/01/2041
83612L-AE-9	SVHE 2006-WF1, M1			4,5,6	1.D FM		0.0010								6.026	5.520	MON		186,641	10/26/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						176,494	XXX	197,547	344,529	197,547	(27,852)	12,031			XXX	XXX	XXX	1,416	310,290	XXX	XXX
45256H-AC-2	IF_01-A CMBS			2,3			100.0020								5.026	0.000	MON			11/15/2001	07/25/2031
45256H-AD-0	IF_01-A CMBS			2,3	1.B FE		100.0470								5.159	0.000	MON			09/28/2004	07/25/2031
45256H-AE-8	IF_01-A CMBS			2,3	1.B FE	47,166	30.5530	64,431	47,209	64,431		16,788	6,055		4.714	10.000	MON	185	51	11/16/2001	07/25/2031
45256#-AB-8	IMPACT CIL PARENT CMBS			2,3	1.G FE	8,534,354	99.9850	8,533,288	8,534,576	8,534,254		3			8.544	8.544	FMAN	101,619	459,728	10/27/2021	10/28/2056
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS			2,3	5.B GI	2,318,083	99.8310	2,318,064	2,321,979	2,314,404					0.132	0.133	MON			06/25/2014	07/25/2031
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						10,899,604	XXX	10,915,782	10,903,764	10,913,089		16,791	6,055		XXX	XXX	XXX	101,805	459,779	XXX	XXX
00900C-AJ-3	AIMCO 2017-AA XR CLO			4	1.A FE	3,800,000	99.5670	3,783,546	3,800,000	3,800,000					1.032	1.032	JAJO	7,948	20,497	03/16/2021	04/20/2034
00900P-AL-9	AIMCO 2018-BA AR CLO			4	1.A FE	6,250,000	100.0430	6,252,688	6,250,000	6,250,000					1.224	1.224	JAJO	16,572	39,917	04/13/2021	01/15/2032
00900P-AM-7	AIMCO 2018-BA BR CLO			4	1.C FE	2,125,000	99.9930	2,124,851	2,125,000	2,125,000					1.774	1.774	JAJO	8,167	19,490	04/13/2021	01/15/2032
00900P-AN-5	AIMCO 2018-BA CR CLO			4	1.F FE	975,000	100.0210	975,205	975,000	975,000					2.224	2.224	JAJO	4,698	11,173	04/13/2021	01/15/2032
00900P-AJ-4	AIMCO 2018-BA D CLO			1	2.C FE	2,500,000	97.8970	2,447,425	2,500,000	2,500,000					3.124	3.124	JAJO	16,920	81,030	12/03/2018	01/15/2032
00900K-AA-4	AIMCO 2018-BA E CLO			1,4	3.C FE	965,038	98.5000	1,009,625	1,025,000	1,005,541		32,110			6.474	7.582	JAJO	14,377	68,037	12/03/2018	01/15/2032
00900K-AC-0	AIMCO 2018-BA SUB CLO			1,4	6. *	1,566,315	70.0000	2,733,500	3,905,000	1,788,746		(105,139)			0.000	24.307	JAJO		504,205	12/03/2018	01/15/2032
00901A-AJ-6	AIMCO 2019-10A AR CLO			4	1.A FE	14,490,275	99.6410	14,447,945	14,500,000	14,490,471		228	4,623		1.188	1.196	JAJO	33,981	31,591	07/29/2021	07/22/2032
00900U-AC-8	AIMCO 2019-10A SUB CLO			4	6. *	1,663,165	91.6330	3,717,093	4,056,500	1,446,101		(126,166)			0.000	41.730	JAJO		603,347	05/30/2019	07/22/2032
00140P-AC-9	AIMCO 2020-11A SUB CLO			4	6. *	1,907,380	100.2300	2,176,351	2,171,357	1,678,394		(228,986)			0.000	12.288	JAJO		388,552	10/14/2021	10/15/2031
00140M-AB-8	AIMCO 2020-12A SUB CLO			4	6. *	1,170,450	85.0000	1,228,250	1,445,000	1,120,267		(30,249)	27,159		0.000	9.445	JAJO		228,470	12/01/2020	01/17/2032
00140L-AA-2	AIMCO 2020-12A X CLO			4	1.A FE	1,800,000	99.8920	1,798,056	1,800,000	1,800,000					1.122	1.122	JAJO	4,265	16,513	12/01/2020	01/17/2032
00144G-AE-1	AIMCO 2021-14A B CLO			4	1.C FE	2,400,000	98.0380	2,352,912	2,400,000	2,400,000					1.482	1.482	JAJO	7,210	19,732	03/04/2021	04/20/2034
00144G-AG-6	AIMCO 2021-14A C CLO			4	1.F FE	1,300,000	99.6350	1,295,255	1,300,000	1,300,000					1.932	1.932	JAJO	5,092	13,857	03/04/2021	04/20/2034
00144G-AJ-0	AIMCO 2021-14A D CLO			4	2.C FE	1,100,000	95.2300	1,047,530	1,100,000	1,100,000					3.032	3.032	JAJO	6,762	18,279	03/04/2021	04/20/2034
00144F-AA-1	AIMCO 2021-14A E CLO			4	3.C FE	730,000	98.7900	721,167	730,000	721,167	(8,833)				5.882	5.882	JAJO	8,706	23,400	03/04/2021	04/20/2034
00144F-AC-7	AIMCO 2021-14A SUB CLO			4	6. *	1,570,565	91.3360	1,662,312	1,820,000	1,450,528		(120,037)			0.000	14.406	JAJO		240,173	03/04/2021	04/20/2034
00900G-AC-9	AIMCO_18-AA CLASS A			4	1.A FE	12,700,000	99.9060	12,688,062	12,700,000	12,700,000					1.142	1.142	JAJO	30,222	155,528	02/16/2018	04/17/2031
00900G-AE-5	AIMCO_18-AA CLASS B			4	1.B FE	2,400,000	99.2600	2,382,240	2,400,000	2,400,000					1.522	1.522	JAJO	7,611	38,613	02/16/2018	04/17/2031
00900G-AG-0	AIMCO_18-AA CLASS C			4	1.F FE	1,200,000	99.5920	1,195,104	1,200,000	1,200,000					1.872	1.872	JAJO	4,681	23,553	02/16/2018	04/17/2031
00900G-AJ-4	AIMCO_18-AA CLASS D			4	2.C FE	1,200,000	95.8910	1,150,692	1,200,000	1,200,000					2.672	2.672	JAJO	6,681	33,260	02/16/2018	04/17/2031
00900H-AA-1	AIMCO_18-AA CLASS E			4	3.C FE	884,355	89.6800	851,960	950,000	851,960	(44,558)	55,768			5.272	5.272	JAJO	10,435	51,305	02/16/2018	04/17/2031
00900H-AC-7	AIMCO_18-AA SUB NOTES CLO			4	6. *	714,938	70.8750	1,328,906	1,875,000	616,644		(78,569)			0.000	41.727	JAJO		325,172	02/16/2018	04/17/2031
00900M-AC-6	AIMCO_2015-AA_SUB CLO LOANS			4	6. *	1,289,964	71.0000	2,092,903	2,947,750	1,061,629	(66,928)	(149,532)	48,518		0.000	31.922	JAJO		509,556	09/24/2021	01/15/2028
00900D-AE-2	AIMCO_2017-AA CLO			4	6. *	467,220	76.1250	1,233,225	1,620,000	398,747		(119,039)			0.000	35.207	JAJO		261,031	04/21/2017	07/20/2029
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS		A	2	2.C FE	5,679,544	100.5120	6,050,965	6,020,139	5,842,232		113,814			3.875	6.685	MS	68,688	225,089	03/11/2015	09/15/2024
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C			4	4.B FE	2,268,974	95.5170	3,279,794	3,433,732	2,404,205		89,994			3.850	13.943	FA	49,942	129,616	08/01/2019	08/15/2029
02376X-AA-7	AMERICAN AIRLINES INC			4	4.B FE	976,554	99.6780	1,374,437	1,378,873	1,175,526		185,687			4.375	29.466	AO	15,081	57,339	06/16/2020	04/01/2024
02377D-AB-6	AMERICAN AIRLINES INC			4	4.B FE	565,707	98.5070	850,780	863,674	621,366		36,553			3.700	19.285	MN	5,326	30,424	06/16/2020	11/01/2024
02377B-AB-2	AMERICAN AIRLINES INC			4	2.A FE	983,534	103.0910	1,010,498	980,197	966,601		1,755			3.600	3.932	MS	9,704	35,287	01/01/2021	09/22/2027
02378W-AA-7	AMERICAN AIRLINES INC			4	3.B FE	484,729	99.6200	685,136	687,750	514,140		18,628			4.950	16.104	FA	12,861	32,773	01/05/2017	08/15/2026
02378W-AA-7	AMERICAN AIRLINES INC	LS		4	3.B FE	422,883	99.6200	597,720	600,000	448,540		16,251			4.950	16.104	FA	11,220	28,591	01/05/2017	08/15/2026
02377B-AC-0	AMERICAN AIRLINES INC ABS			4	4.B FE	3,443,739	98.5670	4,772,596	4,841,962	3,763,682		207,866			4.400	14.289	MS	58,588	208,196	09/10/2015	03/22/2025
02377A-AA-6	AMERICAN AIRLINES PASS ABS			2	3.B FE	8,188,486	101.4510	8,307,310	8,188,486	8,188,486		490,339			3.700	3.700	AO	75,743	296,652	09/02/2014	04/01/2028
02377A-AA-6	AMERICAN AIRLINES PASS ABS	O		2	3.B FE	1,192,000	101.4510	1,209,297	1,192,000	1,192,000		71,379			3.700	3.700	AO	11,026	43,184	09/02/2014	04/01/2028
03328L-AA-0	ANCHC_4R-R CLO			4	1.A FE	1,496,271	99.9030	1,498,545	1,500,000	1,496,412		141			1.186	1.301	JAJO	3,212	18,842	01/01/2021	01/28/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03767C-AB-6	APID 17-28A A1B CLO			4	1.A FE	14,449,450	98.4110	15,179,897	15,425,000	14,811,429		155,627			1.282	2.402	JAJO	40,083	209,730	04/29/2020	01/20/2031
03765Y-AU-8	APID 2015-23A AR			4	1.A FE	30,000,000	99.9750	29,992,500	30,000,000	30,000,000					1.344	1.344	JAJO	87,344	430,942	02/07/2020	04/15/2033
04017E-AG-7	ARES 2014-32RA A2A CLO			4	1.C FE	5,873,250	99.9780	6,148,647	6,150,000	5,959,183		38,682			1.706	2.417	FMAN	13,698	107,199	05/22/2020	05/15/2030
04018B-AL-1	ARES 2020-55A A1R CLO			4	1.A FE	15,000,000	100.1230	15,018,450	15,000,000	15,000,000					1.254	1.254	JAJO	40,747	48,152	06/25/2021	07/15/2034
04018F-AA-6	ARES 2021-60A A CLO			4	1.A FE	46,425,000	99.9690	46,410,608	46,425,000	46,425,000					1.242	1.242	JAJO	120,149	148,427	05/06/2021	07/18/2034
04016Q-AC-0	ARES_45 CLO			4	1.F FE	4,971,270	99.8900	4,994,500	5,000,000	4,974,419		3,149			2.174	2.280	JAJO	23,549	113,900	01/01/2021	10/15/2030
04966H-AG-1	ATRM_13 CLO			4	1.F FE	5,848,863	99.2540	5,955,240	6,000,000	5,864,745		15,882			1.924	2.405	JAJO	21,804	121,352	01/01/2021	11/21/2030
05068M-69-5	AUCT PT 2006-6B ABS			3	2.A FE		0.0000		3,249,880						0.000	5.927	JAJO			03/23/2006	04/10/2026
05069G-30-9	AUCT PT 2006-7B ABS			3	3.A FE		0.0000		3,425,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS			3	2.C FE		0.0000		4,999,953						0.272	0.000	MJSD			03/15/2007	06/01/2027
05069M-30-6	AUCTION PASS THROUGH TRUST ABS			3	3.A FE		0.0000		1,750,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS			3	2.C FE		0.0000		1,350,000						0.272	0.000	MJSD			03/15/2007	05/29/2027
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS			4	6. *		0.0100	813	8,125,000						0.000	0.000	JAJO			03/19/2014	04/27/2026
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS			3	2.C FE	368	0.0000		2,000,000						0.274	0.000	FMAN			08/16/2007	08/21/2027
07132A-CC-5	BATLN 2015-8A A1R2 CLO			4	1.A FE	8,914,688	99.9720	9,247,410	9,250,000	9,028,059		77,602			1.192	2.093	JAJO	22,976	117,955	04/30/2020	07/18/2030
087598-AA-6	BETHP 2021-1A A CLO			4	1.A FE	47,000,000	99.9510	46,976,970	47,000,000	47,000,000					1.270	1.270	JAJO	94,491		09/24/2021	01/15/2035
11043X-AA-1	BRITISH AIR 19-1 AA PTT		C	2	1.F FE	7,527,937	102.9550	7,750,363	7,527,937	7,527,937					3.300	3.300	MJSD	11,041	246,156	07/15/2019	12/15/2032
08179C-AJ-0	BSP_11 CLO			4	1.F FE	1,979,948	100.0150	2,000,300	2,000,000	1,982,698		2,750			2.524	2.726	JAJO	10,936	52,657	01/01/2021	04/15/2029
08180X-AU-6	BSP_8R CLO			4	1.F FE	1,927,015	98.4530	1,969,060	2,000,000	1,934,602		7,587			1.982	2.662	JAJO	8,036	41,388	01/01/2021	01/20/2031
13887P-AM-7	CANYC 2016-1A BR			4	1.C FE	2,850,000	99.9520	2,998,560	3,000,000	2,893,781		20,769			1.824	2.625	JAJO	11,854	57,694	05/06/2020	07/15/2031
19737L-AA-1	CECLO 2021-31A X CLO			4	1.A FE	1,800,000	99.8920	1,798,056	1,800,000	1,800,000					1.132	1.132	JAJO	4,130	13,432	02/01/2021	04/20/2034
15032A-AN-7	CEDF 2016-5A A1R CLO			4	1.A FE	2,596,107	100.0010	2,605,026	2,605,000	2,596,673		566			1.222	1.321	JAJO	6,633	34,009	01/01/2021	07/17/2031
14311M-AQ-9	CGMS 2015-3A A2R CLO			4	1.A FE	1,984,770	100.0030	2,000,060	2,000,000	1,986,679		1,909			1.736	1.944	JAJO	6,268	36,276	01/01/2021	07/28/2028
12552M-AG-3	CIFC 2013-3RA B CLO			4	1.F FE	1,964,043	98.7240	1,974,480	2,000,000	1,968,067		4,024			1.974	2.279	JAJO	7,457	41,119	01/01/2021	04/24/2031
12550M-AJ-9	CIFC 2015-3A AR CLO			4	1.A FE	4,868,294	99.9190	4,949,734	4,953,746	4,897,490		19,383			0.994	1.486	JAJO	10,118	53,290	07/31/2020	04/19/2029
12551R-AC-2	CIFC 2018-1A B			4	1.C FE	3,095,625	99.1750	3,223,188	3,250,000	3,143,406		23,065			1.522	2.319	JAJO	10,307	52,288	07/09/2020	04/18/2031
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS			4	6. *	2,000,000	33.7040	1,685,200	5,000,000	277,446		(412,365)			0.000	66.388	JAJO		652,119	02/06/2014	04/18/2025
24737B-AA-3	DELTA AIR LINES 2019-1 CLASS AA PA ABS				2.A FE	12,325,862	103.3910	13,054,101	12,626,000	12,449,410		71,582			3.204	3.841	AO	74,165	404,537	03/06/2019	04/25/2024
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA			4	1.E FE	8,650,091	97.7690	8,457,142	8,650,091	8,650,091					2.000	2.000	JD	10,092	170,161	03/04/2020	06/10/2028
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA	LS		4	1.E FE	453,000	97.7690	442,895	453,000	453,000					2.000	2.000	JD	529	8,911	03/04/2020	06/10/2028
262520-AJ-1	DRSLF 2019-68A AR CLO			4	1.A FE	19,995,640	99.8540	19,970,800	20,000,000	19,995,640			4,360		1.294	1.294	JAJO	56,063	66,247	07/01/2021	07/15/2035
262431-AD-1	DRSLF_2017-50A B CLO			4	1.C FE	5,183,750	99.9930	5,499,615	5,500,000	5,288,052		46,643			1.774	2.747	JAJO	21,137	102,985	04/29/2020	07/15/2030
29002Y-AA-0	ELM12 2021-5A A CLO			4	1.A FE	6,500,000	99.9210	6,494,865	6,500,000	6,500,000					1.271	1.321	JAJO	7,393		10/13/2021	01/20/2035
29002G-AB-7	ELMW_4 2020 1A CLO			4	1.A FE	1,492,000	100.0980	1,601,568	1,600,000	1,519,712		16,798			1.364	2.566	JAJO	4,728	23,308	04/08/2020	04/15/2033
33883M-AA-2	FLAT 2020-1A A CLO			4	1.A FE	40,000,000	100.1520	40,060,800	40,000,000	40,000,000					1.460	1.460	FMAN	64,872	626,784	10/01/2020	11/20/2033
36319F-AC-0	GALXY 2013-15A CLO			4	6. *	511,540	41.0000	615,000	1,500,000	459,554		(51,986)			0.000	27.876	JAJO		145,479	10/27/2020	10/15/2030
36320W-AQ-9	GALXY 2015-21A CR CLO			4	1.F FE	972,956	98.7900	987,900	1,000,000	975,932		2,976			1.882	2.328	JAJO	3,815	19,680	01/01/2021	04/20/2031
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS			4	6. *		102.0000	1	1						0.000	0.000	MJSD			05/27/2019	10/27/2022
402562-AA-0	GSM 2021-4A A1 CLO			4	1.A FE	45,000,000	100.0860	45,038,700	45,000,000	45,000,000					1.324	1.324	JAJO	129,066	180,820	04/29/2021	07/15/2034
39809A-AA-6	GWOLF 2018-2A A1 CLO			4	1.A FE	4,920,000	99.9430	4,997,150	5,000,000	4,945,016		16,916			1.312	1.672	JAJO	13,297	69,505	07/31/2020	10/20/2031
40440X-AA-9	HLM 2021-16A A1 CLO			4	1.A FE	10,000,000	99.9750	9,997,500	10,000,000	10,000,000					1.395	1.356	JAJO	3,390		11/12/2021	01/23/2035
44330G-AE-3	HLM 4A-2014 A2R CLO			4	1.C FE	4,122,500	99.6270	4,234,148	4,250,000	4,156,888		20,031			1.636	2.161	JAJO	12,553	72,777	07/31/2020	01/28/2030
44928X-AY-0	ICG 2014-1A A1A2 CLO			4	1.A FE	14,998,108	99.9030	14,985,450	15,000,000	14,998,108			1,892		1.332	1.332	JAJO	40,500	19,296	08/20/2021	10/20/2034
44928X-BA-1	ICG 2014-1A A1B2 CLO			4	1.A FE	9,928,540	97.7100	9,771,000	10,000,000	9,928,540			71,460		2.125	2.125	JAJO	41,910	21,250	08/20/2021	10/20/2034
44929F-BA-9	ICG 2014-3A A1RR CLO			4	1.A FE	7,018,965	99.8450	7,221,109	7,232,319	7,092,008		39,514			1.154	1.738	JAJO	15,763	88,730	07/13/2020	04/25/2031
48661C-AA-0	KAYNE 2020-7A A1			4	1.A FE	20,000,000	99.9860	19,997,200	20,000,000	20,000,000					1.322	1.322	JAJO	55,094	245,742	02/21/2020	04/17/2033
48661Q-AA-9	KAYNE 2020-9A A1 CLO			4	1.A FE	10,000,000	100.2820	10,028,200	10,000,000	10,000,000					1.524	1.524	JAJO	33,015	137,283	10/30/2020	01/15/2034
540543-AA-3	LOGN1 2021-1A A CLO			4	1.A FE	20,000,000	99.9860	19,997,200	20,000,000	20,000,000					1.312	1.312	JAJO	154,577		04/30/2021	07/20/2034
55953A-AE-8	MAGNE_2014-8A CLO			4	6. *	2,618,930	45.1230	2,540,605	5,630,400	2,113,792	(27,209)	(464,875)	54,045		0.000	4.250	JAJO		585,814	11/17/2021	04/15/2031
56578A-AA-9	MCLO 2021-17A A1A CLO			4	1.A FE	22,250,000	100.0000	22,250,000	22,250,000	22,250,000					1.463	1.463	JAJO	9,944		11/10/2021	01/20/2035
55818R-BA-3	MDPK 2014-14A BRR			4	1.C FE	3,152,500	99.8880	3,246,360	3,250,000	3,180,486		13,115			1.828	2.289	JAJO	11,719	62,274	05/26/2020	10/22/2030
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS			3	2.C FE		0.0000		1,900,000						0.274	0.000	FMAN			06/14/2007	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS			3	2.C FE		0.0000		4,750,000						0.274	0.000	FMAN			01/10/2011	05/22/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59802U-AX-7	MIDO 2014-3A A3A2 CLO			4	1.A FE	5,837,476	99.8710	5,895,309	5,902,924	5,840,978		3,502			1.100	1.479	JAJO	12,981	69,302	01/01/2021	04/21/2031
33836J-AC-3	MORGN 2017-1A AR CLO			4	1.A FE	10,000,000	99.9440	9,994,400	10,000,000	10,000,000					1.310	1.325	JAJO	21,347		10/18/2021	10/20/2034
62432P-AC-6	MVEW 2019-2A A2 CLO			4	1.A FE	4,207,500	100.0170	4,500,765	4,500,000	4,270,719		40,063			2.024	3.094	JAJO	19,732	95,666	04/30/2020	01/15/2033
62432F-AN-4	MVEW_2016-1A B1R CLO			4	1.C FE	1,117,188	100.0050	1,250,063	1,250,000	1,144,689		15,247			1.977	3.522	JAJO	5,422	25,919	04/28/2020	04/14/2033
631704-AA-1	NCC 2021-1A A1 CLO			4	1.A FE	10,000,000	100.1850	10,018,500	10,000,000	10,000,000					1.392	1.372	JAJO	48,773		07/21/2021	08/26/2034
631704-AB-9	NCC 2021-1A A2 CLO			4	1.A FE	9,985,900	99.0830	9,908,300	10,000,000	9,985,900			14,100		2.220	1.779	JAJO	77,083		07/21/2021	08/26/2034
64131R-AE-8	NEUB 2017-16SA CLO			4	6. *	2,156,519	89.6000	3,978,286	4,440,051	1,620,551		(309,124)	48,819		0.000	42.485	JAJO		981,023	03/03/2021	01/15/2028
64134M-AA-4	NEUB 2021-45A A CLO			4	1.A FE	30,000,000	99.9820	29,994,600	30,000,000	30,000,000					1.250	1.290	JAJO	47,300		10/07/2021	10/14/2035
64129V-AB-9	NEUB_2014-17A CDO - CF - LOANS			4	6. *	3,083,359	53.2500	5,325,000	10,000,000	2,614,762		(359,335)			0.000	47.524	FMAN		1,453,454	06/19/2014	08/04/2025
67590G-BG-3	OCT17 2013-1A A1R2 CLO			4	1.A FE	2,920,500	99.9130	2,997,390	3,000,000	2,948,761		16,431			1.124	1.707	JAJO	6,369	35,896	07/16/2020	01/25/2031
67591J-AL-6	OCT29 2016-1A AR			4	1.A FE	20,000,000	99.9410	19,988,200	20,000,000	20,000,000					1.304	1.304	JAJO	49,258	275,705	02/14/2020	01/24/2033
67706H-AW-8	OHALF 2013-1A A1R2 CLO			4	1.A FE	993,977	99.9960	999,960	1,000,000	994,631		654			1.214	1.377	JAJO	2,293	12,987	01/01/2021	07/23/2031
67110U-AL-3	OHALF 2016-1A AR CLO			4	1.A FE	15,000,000	99.9990	14,999,850	15,000,000	15,000,000					1.392	1.392	JAJO	42,325	220,680	01/31/2020	01/20/2033
67108L-BA-0	OZLM 2014-6A B1S CLO			4	1.F FE	1,959,357	99.9370	1,998,740	2,000,000	1,963,905		4,548			2.222	2.567	JAJO	9,259	46,333	01/01/2021	04/17/2031
67111D-AN-6	OZLM 2016-15A A1AR			4	1.A FE	5,124,000	100.0380	5,251,995	5,250,000	5,153,466		19,839			1.422	1.838	JAJO	15,133	78,835	07/22/2020	04/20/2033
67112G-AE-8	OZLM 2018-18A C CLO			4	1.F FE	966,652	99.3090	993,090	1,000,000	970,214		3,562			1.974	2.543	JAJO	4,276	20,752	01/01/2021	04/15/2031
70015Q-AA-6	PAIA 2021-1A A1A CLO			4	1.A FE	10,000,000	101.4830	10,148,300	10,000,000	10,000,000					1.522	1.522	JAJO	30,853	116,056	12/15/2020	01/20/2034
72132Y-AL-9	PIPK 2020-6A AR2 CLO			4	1.A FE	47,000,000	100.0250	47,011,750	47,000,000	47,000,000					1.330	1.330	FMAN	76,401	314,647	04/23/2021	05/18/2034
69688X-AS-0	PLMRS 2014-1A A1R2 CLO			4	1.A FE	997,036	100.0040	1,000,040	1,000,000	997,231		195			1.252	1.345	JAJO	2,609	13,359	01/01/2021	01/17/2031
74039F-30-4	PPTT 2006-A GS CLASS B ABS			1,3	3.A FE		0.0000		5,199,985						0.000	5.105	FMAN			07/25/2006	08/14/2026
74039G-20-3	PPTT 2006-B BAC CLASS B ABS			1,3	2.C FE		0.0000		1,774,396						0.178	0.000	FMAN			07/03/2007	11/15/2026
75888F-AG-0	REG13 2018-2A B CLO			4	1.F FE	2,724,560	99.9360	2,748,240	2,750,000	2,727,277		2,717			2.224	2.374	JAJO	13,250	64,039	01/01/2021	07/15/2031
75888B-AA-2	REG17 2020-1A A1A CLO			4	1.A FE	10,000,000	100.2740	10,027,400	10,000,000	10,000,000					1.524	1.524	JAJO	33,015	135,609	10/29/2020	10/15/2033
75887V-AE-1	REGT9 2017-1A C CLO			4	1.F FE	2,999,982	100.0180	3,000,540	3,000,000	2,999,984		2			2.572	2.572	JAJO	16,077	80,116	01/01/2021	04/17/2030
77342K-AA-8	ROCKT 2018-2A A CLO			4	1.A FE	7,960,015	99.9700	7,997,600	8,000,000	7,962,666		2,651			1.292	1.420	JAJO	20,951	109,585	01/01/2021	10/20/2031
77341K-AA-9	ROCKT 2021-1A A1 CLO			4	1.A FE	50,000,000	100.0470	50,023,500	50,000,000	50,000,000					1.302	1.302	JAJO	131,958	234,527	05/07/2021	07/20/2034
78403D-AT-7	SBA TOWER TRUST				1.F FE	4,894,068	98.3880	4,820,988	4,900,000	4,894,097		29			1.631	1.657	MON	3,552	43,018	12/22/2021	11/15/2026
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS			4	6. *		0.5000	22,500	4,500,000						0.000	0.000	FMAN			04/30/2014	05/15/2026
83608G-AN-6	SNDPT 2013-1A A1R CLO			4	1.A FE	2,928,000	99.9870	2,999,610	3,000,000	2,951,192		15,412			1.195	1.743	JAJO	6,671	38,100	07/27/2020	01/26/2031
83607E-AA-0	SNDPT 2014-1RA A			4	1.A FE	17,202,500	99.9050	17,483,375	17,500,000	17,297,390		63,663			1.272	1.659	JAJO	46,384	237,313	08/19/2020	07/18/2031
83610J-AA-4	SNDPT 2018-1A A			4	1.A FE	1,687,675	99.8710	1,802,672	1,805,000	1,731,817		23,322			1.124	2.547	JAJO	4,395	21,902	04/16/2020	04/15/2031
82671W-AC-9	SPEAK 2021-10A SUB CLO			4	6. *	5,242,950	86.0000	5,246,000	6,100,000	5,242,950		2,902	18,152		0.216	2.517	JAJO	325		11/19/2021	01/23/2035
82670Q-AA-7	SPEAK 2021-9A A1 CLO			4	1.A FE	21,000,000	100.0500	21,010,500	21,000,000	21,000,000					1.279	1.279	JAJO	96,258		07/19/2021	07/21/2034
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS			4	6. *		0.0000		1						0.000	1.450	JAJO			11/18/2013	04/17/2022
86176Y-20-1	STNTWR_6 CDO - CF - LOANS			4	6. *		0.0000		1						0.000	1.451	JAJO			11/18/2013	04/17/2022
87167G-AA-8	SYMP 2020-22A A1A CLO			4	1.A FE	9,000,000	100.0500	9,004,500	9,000,000	9,000,000					1.412	1.412	JAJO	26,480	134,787	01/23/2020	04/18/2033
87250R-AA-2	TICP 2020-15A A CLO			4	1.A FE	15,000,000	100.0370	15,005,550	15,000,000	15,000,000					1.412	1.412	JAJO	42,933	223,722	01/23/2020	04/20/2033
89532T-AA-4	TREST 2020-3A A1			4	1.A FE	17,000,000	100.0070	17,001,190	17,000,000	17,000,000					1.462	1.462	JAJO	50,381	262,170	01/16/2020	01/20/2033
90932P-AB-4	UNITED AIR LINES INC 2014-1-B			4	3.B FE	2,531,993	101.0010	2,640,524	2,614,345	2,555,663		17,780			4.750	6.103	AO	27,596	117,479	10/19/2020	10/11/2023
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS			2	3.A FE	3,912,513	99.0250	5,295,629	5,347,753	4,056,090		133,022			3.500	12.724	MN	31,195	180,429	09/03/2019	05/01/2028
90932D-AA-3	UNITED AIRLINES INC ABS			4	2.B FE	7,785,522	98.9280	7,702,080	7,785,522	7,785,522					3.100	3.100	AO	56,315	237,306	09/13/2016	04/07/2030
90932D-AA-3	UNITED AIRLINES INC ABS	LS		4	2.B FE	100,000	98.9280	98,928	100,000	100,000					3.100	3.100	AO	723	3,048	09/13/2016	04/07/2030
90932E-AA-1	UNITED AIRLINES INC ABS			4	1.G FE	10,963,064	101.8200	11,441,418	11,236,869	11,022,553		20,987			2.875	3.261	AO	75,381	317,646	09/13/2016	04/07/2030
90932Q-AB-2	UNITED AIRLINES INC B ABS			2	3.B FE	1,448,538	101.7560	1,583,700	1,556,373	1,513,993		50,656			4.625	9.259	MS	23,594	68,307	10/19/2020	03/03/2024
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST			2	2.A FE	1,411,867	99.1320	1,399,608	1,411,867	1,411,867					2.900	2.900	MN	6,824	40,381	09/03/2019	05/01/2028
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST			4	2.C FE	2,694,000	104.1100	2,804,727	2,694,000	2,694,000					4.875	4.875	JAJO	27,726	90,258	01/25/2021	01/15/2026
903436-AA-1	US AIRWAYS 2011-1A PTT			2	3.B FE	388,488	105.3440	394,457	374,446	378,251	36,043	(1,594)			7.125	6.440	AO	5,114	25,642	02/28/2012	04/22/2025
923260-AC-7	VENTR 2021-42A A1A CLO			4	1.A FE	7,000,000	99.9470	6,996,290	7,000,000	7,000,000					1.254	1.254	JAJO	19,015	44,104	03/15/2021	04/15/2034
92914X-AL-3	VOYA_15-2R CLO			4	1.A FE	3,012,839	99.9480	2,367,342	2,368,574	2,362,428		464			1.094	1.283	JAJO	4,894	28,449	01/01/2021	07/23/2027
88432C-BB-1	WINDR_14-1A			4	1.A FE	19,918,032	99.9450	19,907,077	19,918,032	19,918,032					1.172	1.172	JAJO	48,644	249,964	05/17/2018	07/18/2031
98625U-AY-8	YCLO 2016-1A CR CLO			4	1.E FE	3,990,064	100.0180	4,000,720	4,000,000	3,991,158		1,094			2.582	2.636	JAJO	20,939	107,109	01/01/2021	10/22/2029
98625T-AN-5	YCLO_2R CLO			4	1.F FE	7,749,793	98.8610	7,854,506	7,945,000	7,771,078		21,285			1.978	2.407	JAJO	30,998	164,319	01/01/2021	01/22/2031
98888B-AN-6	ZAIS 2020-14A A1AR CLO			4	1.A FE	8,000,000	99.9840	7,998,720	8,000,000	8,000,000					0.000	0.000	JAJO		52,336	04/08/2021	04/15/2032

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98888D-AN-2	ZAIS 2020-15A A1R CLO			4	1.A FE	10,000,000	100.0350	10,003,500	10,000,000	10,000,000					1.486	1.486	JAJO	26,828	31,511	07/29/2021	07/28/2032
98875J-AS-3	ZAIS 2020-16A A1R CLO			4	1.A FE	30,000,000	100.4250	30,127,500	30,000,000	30,000,000					1.555	1.555	JAJO	85,498		10/14/2021	10/20/2034
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,043,939,020	XXX	1,063,767,676	1,124,085,884	1,041,895,046	450,232	(739,606)	293,129		XXX	XXX	XXX	3,286,283	17,565,731	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,800,460,046	XXX	19,146,820,763	18,738,491,882	18,706,697,888	(25,092,438)	(29,247,993)	6,102,628	134,854	XXX	XXX	XXX	167,157,789	474,726,415	XXX	XXX
00774Y-AA-7	AERCAP HOLDINGS NV		D	1	3.B FE	15,586,020	103.5000	15,989,715	15,449,000	15,361,429	122,334	(81,022)			5.875	5.341	AO	204,216	946,198	11/10/2020	10/10/2079
00774Y-AA-7	AERCAP HOLDINGS NV	LS	D	1	3.B FE	4,475,980	103.5000	5,059,080	4,888,000	4,476,621		568			5.875	6.428	AO	64,613	289,200	11/10/2020	10/10/2079
00912X-BK-9	AIR LEASE CORPORATION			1	3.A FE	18,000,000	99.2500	17,865,000	18,000,000	17,865,000	(135,000)				4.125	4.125	MJSD	33,000	127,875	10/05/2021	12/31/2049
00928Q-AW-1	AIRCASTLE LTD			1.5	3.B FE	5,000,000	102.0000	5,100,000	5,000,000	5,000,000					5.250	5.250	MS	77,292	70,729	06/03/2021	12/31/2049
02005N-BM-1	ALLY FINANCIAL INC			1.5	3.C FE	8,420,000	103.7500	8,735,750	8,420,000	8,420,000					4.700	4.700	FMAN	50,567	223,153	04/19/2021	12/31/2049
02005N-BM-1	ALLY FINANCIAL INC	LS		1.5	3.C FE	1,580,000	103.7500	1,639,250	1,580,000	1,580,000					4.700	4.700	FMAN	9,489	41,874	04/19/2021	12/31/2049
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE			1.5	2.A FE	9,000,000	106.6750	9,600,750	9,000,000	9,000,000					4.700	4.700	MS	118,675	423,000	05/12/2020	12/31/2049
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE			1.5	2.A FE	1,579,000	102.2500	1,614,528	1,579,000	1,579,000					3.700	3.700	MJSD	1,785	66,050	10/26/2020	12/31/2049
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE	LS		1.5	2.A FE	5,421,000	102.2500	5,542,973	5,421,000	5,421,000					3.700	3.700	MJSD	6,129	226,763	10/26/2020	12/31/2049
05565A-HN-6	BNP PARIBAS SA		D	1.5	2.C FE	1,157,816	107.6300	1,141,954	1,061,000	1,129,049		(28,767)			6.625	3.609	MS	18,744	70,291	01/01/2021	12/31/2049
05565A-SK-0	BNP PARIBAS SA	LS	D	1.5	2.C FE	7,000,000	100.3000	7,021,000	7,000,000	7,000,000					4.625	4.625	JD	113,313	161,875	02/18/2021	12/31/2049
05565Q-DU-9	BP CAPITAL MARKETS PLC		D	1.5	2.A FE	966,000	104.5000	1,009,470	966,000	966,000					4.375	4.375	MS	11,622	42,263	06/17/2020	12/31/2049
14040H-CF-0	CAPITAL ONE FINANCIAL CORPORATION			2.5	3.A FE	8,797,000	100.5000	8,844,000	8,800,000	8,797,001		1			3.950	3.952	MJSD	28,967	150,100	12/22/2021	12/31/2049
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)			1.5	2.B FE	15,000,000	101.0000	15,150,000	15,000,000	15,000,000					4.000	4.000	MJSD	50,000	583,333	12/08/2020	12/31/2049
125896-BV-1	CMS ENERGY CORPORATION			1	2.C FE	4,000,000	98.2500	3,930,000	4,000,000	4,000,000					3.750	3.750	JD	12,500	152,500	11/19/2020	12/01/2050
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			1.5	1.F FE	2,801,000	100.8750	2,824,500	2,800,000	2,800,995		(5)			3.375	3.366	JD	2,888	34,688	12/22/2021	12/31/2049
25746U-DM-8	DOMINION ENERGY INC			1.5	2.C FE	7,000,000	103.2500	7,227,500	7,000,000	7,000,000					4.350	4.350	AO	18,608		12/01/2021	12/31/2049
281020-AS-6	EDISON INTERNATIONAL			1.5	3.B FE	5,000,000	104.7600	5,238,000	5,000,000	5,000,000					5.375	5.375	MS	80,625	138,854	03/02/2021	12/31/2049
281020-AS-6	EDISON INTERNATIONAL	LS		1.5	3.B FE	1,000,000	104.7600	1,047,600	1,000,000	1,000,000					5.375	5.375	MS	16,125	27,771	03/02/2021	12/31/2049
29273V-AH-3	ENERGY TRANSFER LP			1.5	3.B FE	9,753,900	86.8810	10,334,495	11,895,000	10,334,495	(1,502,403)	2,082,998			6.250	7.578	FA	280,854	371,719	04/05/2021	12/31/2049
29273V-AH-3	ENERGY TRANSFER LP	LS		1.5	3.B FE	1,787,600	86.8810	1,894,006	2,180,000	1,894,006	(286,306)	392,712			6.250	7.823	FA	51,472	68,125	04/05/2021	12/31/2049
29273V-AJ-9	ENERGY TRANSFER LP			1.5	3.B FE	8,447,325	94.7420	9,043,124	9,545,000	8,430,237	(38,214)	21,126			6.625	7.615	FA	238,890	316,178	04/05/2021	12/31/2049
29273V-AM-2	ENERGY TRANSFER LP			1.5	3.B FE	4,725,000	101.5000	4,795,875	4,725,000	4,725,000					7.125	7.125	MN	43,017	336,656	04/05/2021	12/31/2049
316773-DB-3	FIFTH THIRD BANCORP			1.5	3.A FE	5,000,000	105.8750	5,293,750	5,000,000	5,000,000					4.500	4.500	MJSD	56,875	168,750	07/27/2020	12/31/2049
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC			1.5	3.B FE	23,947,205	114.0000	26,437,740	23,191,000	23,900,909		(39,944)			5.700	5.250	MS	334,144	1,254,860	12/22/2021	12/31/2049
404280-AS-8	HSBC HOLDINGS PLC		D	2.5	2.C FE	858,600	107.2500	852,638	795,000	842,373		(16,227)			6.375	4.032	MS	14,641	50,681	01/01/2021	12/31/2049
404280-BL-2	HSBC HOLDINGS PLC		D	2	2.C FE	865,556	107.6250	855,619	795,000	855,767		(9,790)			6.000	4.392	MN	5,168	47,700	01/01/2021	12/31/2049
446150-AV-6	HUNTINGTON BANCSHARES INC			2.5	3.A FE	10,000,000	105.6250	10,562,500	10,000,000	10,000,000					4.450	4.450	JAJO	93,944	525,347	08/03/2020	12/31/2049
48128B-AN-1	JPMORGAN CHASE & CO			1.5	2.B FE	3,000,000	99.7500	2,992,500	3,000,000	3,000,000					3.650	3.650	MJSD	9,125	60,528	05/05/2021	12/31/2049
53079E-BL-7	LIBERTY MUTUAL GROUP INC			1	3.A FE	8,000,000	94.0000	7,520,000	8,000,000	7,520,000	(480,000)				4.300	4.300	FA	143,333	172,000	01/27/2021	02/01/2061
53079E-BM-5	LIBERTY MUTUAL GROUP INC			1	3.A FE	5,000,000	99.7500	4,987,500	5,000,000	4,987,500	(12,500)				4.125	4.125	JD	77,344		08/11/2021	12/31/2049
59156R-CA-4	METLIFE INC			1	2.B FE	8,079,000	102.0000	8,240,580	8,079,000	8,079,000					3.850	3.850	MS	91,584	315,362	09/08/2020	12/31/2049
59156R-CA-4	METLIFE INC	LS		1	2.B FE	1,671,000	102.0000	1,704,420	1,671,000	1,671,000					3.850	3.850	MS	18,943	65,227	09/08/2020	12/31/2049
65559C-AD-3	NORDEA BANK ABP		D	1.5	2.B FE	6,600,000	94.8000	6,256,800	6,600,000	6,600,000					3.750	3.750	MS	82,500		08/24/2021	12/31/2049
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (			1	2.B FE	9,000,000	98.4240	8,858,160	9,000,000	9,000,000					3.400	3.400	MJSD	13,600	78,200	09/08/2021	12/31/2049
744320-BH-4	PRUDENTIAL FINANCIAL INC			1.5	2.B FE	5,000,000	101.1590	5,057,940	5,000,000	5,000,000					3.700	3.700	AO	46,250	205,556	08/18/2020	10/01/2050
816851-BK-4	SEMPRA ENERGY			1.5	2.C FE	12,000,000	107.0780	12,849,360	12,000,000	12,000,000					4.875	4.875	AO	123,500	585,000	06/10/2020	12/31/2049
853254-CD-0	STANDARD CHARTERED PLC		D	5	3.A FE	1,151,000	96.2500	1,107,838	1,151,000	1,107,838	(43,163)				4.300	4.300	FA	18,147		08/10/2021	12/31/2049
853254-CD-0	STANDARD CHARTERED PLC	LS	D	5	3.A FE	849,000	96.2500	817,163	849,000	817,163	(31,838)				4.300	4.300	FA	13,386		08/10/2021	12/31/2049
89832Q-AF-6	TRUIST FINANCIAL CORP			1.5	2.B FE	10,000,000	111.7500	11,175,000	10,000,000	10,000,000					5.100	5.100	MS	170,000	612,000	06/16/2020	12/31/2049
92840M-AC-6	VISTRA CORP			1.5	4.B FE	9,500,000	101.2890	9,622,455	9,500,000	9,500,000					7.000	7.000	JD	38,792		12/07/2021	12/31/2049
949746-TD-3	WELLS FARGO & COMPANY			1.5	2.B FE	14,000,000	102.7500	14,385,000	14,000,000	14,000,000					3.900	3.900	MJSD	24,267	483,817	01/19/2021	12/31/2049
00912X-BJ-2	AIR LEASE CORPORATION			1.5	3.A FE	249,838	103.6250	262,171	253,000	249,881		44			4.650	4.730	MJSD	523	9,248	02/25/2021	01/01/9999
00912X-BJ-2	AIR LEASE CORPORATION	LS		1.5	3.A FE	4,797,663	103.6250	5,022,704	4,847,000	4,798,344		682			4.650	4.715	MJSD	10,017	177,178	03/04/2021	01/01/9999
808513-BK-0	CHARLES SCHWAB CORPORATION (THE)			1.5	2.B FE	949,000	102.0000	967,980	949,000	949,000					4.000	4.000	MJSD	3,163	26,677	03/15/2021	01/01/9999
808513-BK-0	CHARLES SCHWAB CORPORATION (THE)	LS		1.5	2.B FE	4,051,000	102.0000	4,132,020	4,051,000	4,051,000					4.000	4.000	MJSD	13,503	113,878	03/15/2021	01/01/9999
25746U-DD-8	DOMINION ENERGY INC			1.5	2.C FE	5,000,000	104.2500	5,212,500	5,000,000	5,000,000					4.650	0.000	JD	10,333	232,500	12/02/2019	01/01/9999

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48128B-AG-6	JPMORGAN CHASE & CO			1	2.B FE	10,000,000	102.6250	10,262,500	10,000,000	10,000,000					4.600	4.600	FA	191,667	460,000	01/15/2020	01/01/9999
23311P-AA-8	DCP MIDSTREAM PARTNERS			1	3.C FE	7,240,937	98.7500	7,203,813	7,295,000	7,199,069	1,143,672	547			7.375	7.436	JD	23,911	538,006	05/22/2019	12/31/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						313,307,440	XXX	323,289,218	316,335,000	312,908,676	(1,263,417)	2,322,923			XXX	XXX	XXX	3,162,052	11,051,712	XXX	XXX
4899999. Total - Hybrid Securities						313,307,440	XXX	323,289,218	316,335,000	312,908,676	(1,263,417)	2,322,923			XXX	XXX	XXX	3,162,052	11,051,712	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA				4.B	39,516,797	45.3000	38,505,000		38,505,000	(119,000)				0.000	0.000			1,861,388	05/08/2019	12/31/2022
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR				2.A	189,957,041	53.8800	188,701,661		188,701,661	(1,272,011)				0.000	0.000			900,892	12/17/2021	12/31/2022
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA				2.B	8,426,035	59.2700	8,252,340		8,252,340	(229,364)				0.000	0.000			168,609	12/17/2021	12/31/2022
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						237,899,873	XXX	235,459,001		235,459,001	(1,620,376)				XXX	XXX	XXX		2,930,889	XXX	XXX
BA50X0-WE-5	AEP I HOLDCO LLC LOAN				5.B GI	12,499,506	47.9920	12,500,001	26,046,064	12,499,506		92,889	11,391,266		8.000	12.163	MON	5,709	1,711,552	07/01/2021	03/27/2025
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB			2	2.C PL	4,845,857	98.5630	4,804,932	4,875,000	4,846,514	209,083	8,074			4.604	4.793	FMAN	19,892	228,660	12/31/2020	02/28/2025
BA50XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL			2	5.A Z	2,910,518	0.0000		3,867,377				873,155		11.500	2,482.834	JAJO			12/31/2021	04/29/2024
22409*-AC-5	CP OPCO LLC TERM LOAN B1			2	6. *	415,555	26.9300	141,398	525,056	88,633					3.250	11.180	MJSD			02/28/2019	09/30/2020
22409*-AD-3	CP OPCO LLC TERM LOAN C			2	6. *	2,145,308	0.0000		4,400,351						3.250	2,731.746	MJSD			02/28/2019	09/30/2020
Q3356#-AA-0	EASTLAND ESTATE LMT PROJ MAUI LOAN		D		5.B GI	16,234,330	101.3090	16,446,914	16,234,330	16,234,330	28,298				4.060	4.060	SEP	167,939	659,114	10/03/2019	06/29/2024
30233P-AB-6	EYECARE PARTNERS LLC TL				4.B FE	6,490,775	99.3440	6,500,025	6,542,947	6,482,732	41,588	6,583			3.974	4.128	JAJO	722	236,994	03/02/2021	02/18/2027
34721H-AB-5	FORT DEARBORN HLDGS INC TL			2	4.C FE		99.9060								0.000	0.000	MJSD			12/31/2021	10/19/2023
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL			2	3.B	5,343,788	99.5930	5,333,693	5,355,503	5,333,693	57,721	6,560			5.500	5.626	FMAN	818	299,603	12/31/2020	11/10/2023
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL			2	3.B	1,605,778	99.5930	1,602,832	1,609,382	1,602,832	17,267	2,018			5.500	5.629	FMAN	246	89,745	12/31/2020	11/10/2023
BA50XT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL			2	6. *		0.0000	(111,151)	111,151	(111,151)					0.000	10,000.000	JAJO			09/06/2019	10/20/2019
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL			2	6. *	9,083,702	0.0000		9,735,769						12.350	562.688	MJSD			06/01/2020	06/09/2023
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN			2	4.C	10,574,488	99.7450	10,584,464	10,611,552	10,580,197	186,484	28,049			5.500	5.813	MJSD	131,070	494,882	12/31/2020	12/20/2022
58401D-AC-8	MED PARENTCO LP TERM LOAN			2	4.C FE	4,493,667	99.7080	4,531,249	4,544,519	4,491,999	3,629	1,637,109			4.354	4.636	JAJO	550	138,765	09/22/2021	08/31/2026
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L				4.B FE		99.9750								4.084	4.246	MJSD	479	236	06/29/2021	03/06/2026
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB			2	4.B FE		99.9220								4.411	0.000	FMAN			12/31/2021	03/09/2026
64746P-AC-3	NEW MILANI GROUP TL			2	5.C	6,255,755	88.5400	5,568,059	6,288,750	5,568,059	92,886	(6,486)			7.500	7.722	MJSD	121,845	553,798	09/30/2020	06/06/2024
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB			2	5.C	8,533,867	98.0000	8,500,840	8,674,326	8,421,704	851,211	(59,202)			7.250	7.647	MJSD	163,709	646,892	10/01/2021	06/07/2024
68277F-AD-1	ONEDIGITAL BORROWER LLC TL				4.B FE		99.4380					58,164,080			0.000	5.697	FMAN	12,893	23,964	11/01/2021	11/16/2027
70323K-AE-8	PATHWAY VET ALLIANCE 2021 TL				4.B FE	4,320,099	99.5890	4,327,560	4,345,419	4,299,704	(18,180)	4,312			3.854	3.990	MJSD	465	135,437	04/08/2021	03/31/2027
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL			2	4.C	7,135,662	99.4520	7,153,097	7,192,481	7,136,227	73,118	16,566			6.250	6.545	JAJO	14,984	483,449	12/21/2020	01/02/2025
BA519C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN		D		5.B Z	10,322,150	73.6590	7,603,241	10,322,150	7,603,241	(2,718,909)				0.000	0.000	SEP			12/14/2021	09/02/2026
87294#-AA-6	TDBBS LLC TERM LOAN			2	5.C	14,810,870	100.0000	14,961,638	14,961,638	14,824,066	2,216,884	(66,821)			7.000	7.520	MJSD	270,556	537,448	04/10/2018	12/31/2023
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL			2	5.B	1,993,442	100.0000	2,005,963	2,005,963	1,993,129	32,559	9,330			6.750	7.067	FMAN	12,036	205,593	11/30/2021	08/24/2023
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL			2	5.B	1,618,078	100.0000	1,632,057	1,632,057	1,617,958	20,304	9,875			6.750	7.256	MJSD	18,971	156,735	11/30/2021	08/24/2023
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER			2	5.B	1,489,268	94.8950	1,423,730	1,500,321	1,423,730	33,886	5,265			9.766	7.424	MJSD	43,880	94,864	12/15/2020	08/24/2023
87261S-AE-9	TMS INTERNATIONAL CORP TLB3				4.A FE	2,340,112	100.0000	2,351,250	2,351,250	2,341,607		2,760			3.750	3.916	MJSD	10,558	58,366	04/07/2021	08/14/2024
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL			2	4.A FE	4,203,422	99.9170	4,236,181	4,239,700	4,193,471	(2,586)	12,348			3.354	3.644	JAJO	395	117,940	07/09/2021	10/18/2025
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL			2	5.B FE		82.5000					12,389			7.750	7.750				10/09/2015	10/04/2021
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						139,665,998	XXX	122,097,974	157,973,059	121,472,181	1,125,241	59,885,697	12,264,421		XXX	XXX	XXX	997,715	6,874,036	XXX	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability		A		3.A FE	15,362,188	98.5000	15,212,542	15,444,205	15,212,542	(75,465)	(9,433)			1.854	1.976	FMAN	25,333	234,091	03/08/2021	11/19/2026
BA51B9-CH-3	ABG INTERMEDIATE 2ND LIEN TL				5.A FE	330,900	100.2500	334,234	333,400	330,902		3			6.650	6.772	MJSD	246		12/28/2021	12/20/2029
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB			2	4.B FE	331,964	99.2500	330,462	332,959	330,462	3,932	230			3.602	3.687	JAJO	100	12,199	12/21/2020	10/31/2025
00435C-AJ-7	ACCESS CIG LLC DD			2	4.		100.2500								5.827	0.000	FMAN			03/06/2018	02/14/2025
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN			2	5.B FE	2,910,445	96.3500	2,827,078	2,934,176	2,827,078	182,610	11,046			6.250	6.705	MJSD	509	234,144	12/31/2020	11/17/2023
00488P-AP-0	ACRISURE LLC 2021-2 ADD TL				4.B FE	1,488,750	99.8330	1,497,495	1,500,000	1,488,877		127			4.750	4.913	FMAN	198	4,750	12/07/2021	02/15/2027
00488P-AL-9	ACRISURE LLC 220 TL				4.B FE	2,250,461	98.7500	2,230,989	2,259,229	2,230,989	(15,833)	4,261,767			3.724	3.802	JAJO	234	78,825	03/09/2021	02/15/2027
00510D-AB-0	ACURIS FINANCE US INITIAL TL				4.B FE	5,114,518	100.2140	5,088,992	5,078,125	5,087,035	(37,776)	10,293			4.500	4.324	FMAN		178,060	03/30/2021	02/16/2028
00687M-AC-5	ADIENT US LLC TLB				3.C FE	7,971,194	99.8960	7,951,722	7,960,000	7,936,856	(16,337)	727			3.604	3.620	MJSD	25,469	159,774	06/07/2021	04/10/2028
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL				4.B FE	4,458,835	99.2920	4,434,629	4,466,250	4,431,594	(23,605)	1,363			3.875	3.923	JAJO	481	118,842	04/19/2021	12/23/2027
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC				3.A FE	212,162	100.1250	212,248	211,983	212,159	827	(32)			2.375	2.356	JAJO	434	5,158	12/01/2020	07/31/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00766W-AV-5	AECOM TECHNOLOGIES TLB				2.C FE	9,415,188	100.0000	9,452,500	9,452,500	9,412,782		4,098			1.852	1.925	JAJO	1,461	114,538	06/07/2021	04/09/2028
L0001L-AC-3	AI MISTRAL HOLDCO LTD TL		D		5.A FE		85.6670								0.000	0.000	MJSD			12/31/2021	03/11/2024
01642P-BB-1	ALIXPARTNERS LLP				4.A FE	4,474,934	99.5360	4,445,527	4,466,250	4,445,527	(28,459)	10,025,471			3.250	3.218	FMAN	806	173,468	03/11/2021	02/04/2028
01957T-AH-0	ALLIED UNIVERSAL HOLDCO USDOL TL				4.B FE	7,719,667	99.5630	7,659,480	7,693,099	7,658,529	(41,260)	(597)			4.250	4.234	JAJO	908	210,114	05/14/2021	05/12/2028
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2				4.B FE	6,412,168	99.7500	6,428,279	6,444,390	6,413,531		1,364			4.000	4.085	JAJO	716	91,828	08/25/2021	08/17/2028
02376C-BA-2	AMERICAN AIRLINES 2017 CLASS B TL			2	4.B FE	1,181,346	97.7270	1,244,256	1,273,196	1,182,399		41,833			2.110	5.991	JAJO	1,268	27,189	12/18/2020	12/14/2023
02376C-BJ-3	AMERICAN AIRLINES INC. TL				3.B FE	8,170,000	103.4460	8,275,680	8,000,000	7,985,673		(4,966)			5.500	5.538	MJSD	62,486	86,931	11/24/2021	04/20/2028
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS				3.B FE	10,993,701	99.2500	10,949,009	11,031,747	10,949,009	(33,610)	3,267			2.104	2.174	JAJO	645	177,976	05/14/2021	01/15/2027
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB			2	5.B FE	2,205,719	89.2250	2,224,242	2,492,846	1,397,246	(877,639)	6,911			3.974	9.092	FMAN	275	74,117	10/08/2021	08/11/2025
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL				4.C FE	966,131	101.5000	999,775	985,000	966,103		6,740			14.000	15.054	JAJO	383	140,344	12/31/2020	02/15/2024
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB			2	4.C FE	7,585,681	99.2340	7,694,078	7,753,470	7,610,455	(1,790)	45,464			4.500	5.311	MJSD	969	219,785	12/22/2021	02/15/2024
03827F-AX-9	APPLIED SYSTEMS INC TLB			2	4.C FE	3,388,823	99.9000	3,398,004	3,401,406	3,380,450	(7,684)	1,910			3.500	3.887	MJSD	32,951	53,901	07/07/2021	09/19/2024
03852J-AS-0	ARAMARK SERVICES INC TLB				3.B FE	13,995,744	99.3750	13,942,036	14,029,722	13,942,036	(49,981)	4,830			2.601	2.649	MJSD	2,027	263,430	05/24/2021	04/06/2028
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL				4.B FE	5,430,402	99.1880	5,395,864	5,440,038	5,386,508	(35,720)	1,991,777			3.750	3.813	MJSD	567	180,184	03/17/2021	12/06/2027
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB		D		3.A FE	387,792	100.3440	395,355	394,000	387,787		1,699			4.750	5.357	FMAN	52	21,227	11/20/2020	10/19/2024
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB				4.A FE	473,955	98.8750	491,672	497,266	474,539		6,494			3.750	4.980	JAJO	2,235	21,471	12/16/2020	10/14/2027
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL				4.C FE	1,481,306	96.6250	1,442,128	1,492,500	1,442,128	(40,346)	1,167			4.500	4.732	MJSD	187	27,638	08/05/2021	03/06/2025
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL				3.A FE	7,407,417	99.5280	7,379,914	7,414,912	7,372,195	(28,113)	2,133			1.854	1.892	MJSD	382	107,744	04/14/2021	09/07/2027
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC				4.B FE	4,438,206	99.1110	4,395,260	4,434,685	4,395,260	(36,292)	988,482			3.604	3.589	FMAN	14,190	144,199	03/05/2021	02/12/2027
04765B-AJ-1	ATKORE INTERNATIONAL ITL				3.A FE	9,278,375	99.8130	9,307,562	9,325,000	9,278,782		407			2.500	2.584	FMAN	23,313	112,349	06/07/2021	05/26/2028
BA50TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T		D	2	4.C FE	5,845,717	99.1250	5,844,885	5,896,479	5,841,528	4,077	3,400,548			3.854	4.048	JAJO	631	258,582	03/05/2021	02/27/2026
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB				4.B FE	4,466,306	100.0830	4,481,216	4,477,500	4,445,481		2,300			5.000	5.138	JAJO	64,286	103,586	05/26/2021	04/06/2028
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB				4.C FE	422,754	99.3930	422,300	424,879	421,950		151			4.250	4.375	MJSD	853	6,086	08/16/2021	07/17/2028
05459*-AA-3	AXIA ACQ HLDG (AMES) TL			2	4.C		100.0000								7.250	7.250	JAJO		385,016	10/03/2017	09/15/2022
F6456U-AB-9	BANIJAY GROUP S.A.S TL		D		4.B FE	5,939,850	99.5000	5,910,150	5,939,850	5,895,356	(23,891)	(5,200)			3.844	3.962	JAJO	19,074	152,016	04/15/2021	03/01/2025
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL			2	3.B FE	6,157,598	99.4750	6,114,557	6,146,828	6,113,972	(23,446)	(1,074)			3.104	3.049	MJSD	530	194,270	03/02/2021	06/02/2025
C9413P-BB-8	Bausch Health Companies Inc. (fk				3.B FE	6,065,475	99.3540	6,081,557	6,121,100	6,032,981	(31,329)	14,464			2.854	3.128	MJSD	485	145,554	04/19/2021	11/27/2025
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL				3.C FE	10,392,529	99.3500	10,337,994	10,405,631	10,337,994	(19,567)	4,266			2.354	2.435	FMAN	680	154,436	06/11/2021	05/19/2028
08078U-AD-5	BELRON FIN 1ST INCRE LOAN			2	3.C FE	4,825,367	99.3750	4,785,261	4,815,357	4,785,261	(35,188)	3,087			2.438	2.408	FMAN	15,363	84,038	03/09/2021	11/13/2025
08078U-AF-0	Belron Finance US LLC Term Loan				3.C FE	13,058,467	99.8500	13,054,347	13,073,958	12,946,472	(14,888)	(77,879)			3.250	3.406	MJSD	62,710	135,010	08/10/2021	04/13/2028
08078U-AE-3	BELRON FINANCE US LLC TL B				3.A FE	2,332,933	99.2080	2,325,025	2,343,586	2,321,760	(10,060)	(6,991)			2.438	2.548	JAJO	10,181	35,919	05/21/2021	10/30/2026
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL				3.A FE	7,021,083	99.2750	6,982,566	7,033,559	6,980,797	(41,112)	8,689			1.864	1.903	JAJO	25,612	114,917	04/16/2021	07/01/2026
09179F-AU-6	BJS WHOLESALE CLUB INC			2	3.B FE	8,745,696	99.9900	8,722,426	8,723,299	8,718,057	(25,071)	17,973			2.105	1.985	MJSD	9,690	112,658	06/24/2021	02/03/2024
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL			2	5.A		99.5000								5.000	0.000	JAJO			12/31/2021	01/02/2026
10330J-AU-2	BOYD GAMING REFI TERM B LOANS			2,3	3.C FE	24,484,430	99.8750	24,452,333	24,482,937	24,427,516	(29,139)	10,720			2.354	2.402	JAJO	14,410	353,504	07/16/2021	09/15/2023
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB			2	4.A FE	475,735	99.4170	473,615	476,392	473,615	(169)	169			2.625	2.666	FMAN	35	13,032	12/31/2020	08/15/2025
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL				4.B FE	6,712,228	99.1560	6,665,039	6,721,770	6,665,039	(48,770)	3,014,900			3.250	3.286	FMAN	607	186,894	04/05/2021	08/01/2025
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL				3.A FE	7,915,262	99.5570	7,871,277	7,906,302	7,871,277	(41,082)	(937)			2.354	2.337	FMAN	517	166,500	05/07/2021	11/01/2026
12685L-AG-5	CABLE ONE INC TL B4				3.B FE	12,913,856	99.9170	12,924,264	12,935,000	12,887,019	(21,407)	2,151			2.104	2.140	JAJO	756	150,096	06/16/2021	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC TLB				4.A FE	787,604	99.7500	790,020	792,000	787,636		619			3.750	3.858	MJSD	1,403	31,224	12/03/2020	11/30/2027
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL				4.A FE	1,999,937	99.9750	1,994,451	1,994,949	1,994,451	(5,445)	(41)			3.604	3.529	MJSD	200	2,785	12/17/2021	07/21/2025
12769L-AB-5	CAESARS RESORT COLLECTION TLB			2	4.A FE	7,058,969	99.3750	7,069,875	7,114,339	7,063,213	11,340	247,271			2.854	3.079	MJSD	564	247,607	03/25/2021	12/23/2024
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9			2	3.A FE	3,894,431	98.7970	3,854,871	3,901,810	3,854,871	(31,076)	12,441			2.110	2.201	MJSD	229	110,866	04/13/2021	04/05/2026
13134M-BT-9	CALPINE CORP				3.A FE	3,059,069	99.2600	3,070,856	3,093,750	3,058,996	13,911	5,788			2.610	2.820	FMAN	224	82,247	12/16/2020	12/16/2027
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB				4.B FE	1,109,191	99.8440	1,112,013	1,113,750	1,109,182		832			4.000	4.096	MJSD	124	45,413	12/31/2020	10/31/2026
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL				4.B FE	6,108,812	99.2290	6,056,801	6,103,862	6,056,801	(29,781)	2,399			3.104	3.170	JAJO	526	132,703	04/23/2021	10/30/2026
14852D-AC-5	CASTLE US HOLDING CORPORATION (U				4.C FE	3,943,622	98.9720	3,916,481	3,957,161	3,916,481	(3,559)	29			3.974	4.046	JAJO	437	156,543	03/02/2021	01/29/2027
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB				3.A FE	6,977,313	100.0250	6,954,213	6,952,475	6,948,853	(8,450)	(14,997)			2.500	2.487	JAJO	4,828	72,969	10/08/2021	02/22/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B				4.B FE	8,977,500	99.8440	8,985,960	9,000,000	8,978,142		642			3.000	3.041	MJSD	750	60,000	10/12/2021	09/17/2028
12510E-AC-1	CCI BUYER INC TL				4.C FE	13,487,455	100.0000	13,398,750	13,398,750	13,361,438	(97,828)	(6,187)			4.500	4.411	MJSD	156,149	392,860	03/09/2021	12/17/2027
15643X-AC-2	CENTURI GROUP INC TLB				3.C FE	965,909	99.7500	973,227	975,666	966,306		397			3.000	3.165	FMAN	2,683	6,750	09/09/2021	08/27/2028
15669G-AH-7	CENTURYLINK INC TERM LOAN B				3.A FE	5,140,133	98.7780	5,082,128	5,145,000	5,082,128	(4,577)	872			2.354	2.374	JAJO	336	123,407	12/31/2020	03/15/2027
15963C-AC-0	CHARIOT BUYER ITL				4.B FE	4,491,563	99.8750	4,494,375	4,500,000	4,479,195	(3,486)	63			4.000	4.065	FEB	500	6,667	12/23/2021	11/03/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16117L-BW-8	Charter Communications Operating				2.C FE	2,868,471	99.7250	2,930,694	2,938,776	2,868,347		19,802			1.860	2.624	MJSD	152	55,694	12/31/2020	04/30/2025
16117L-BX-6	CHARTER COMMUNICATIONS TLB2			2	2.C FE	4,797,258	98.9840	4,762,783	4,811,670	4,797,228		2,658			1.860	1.924	JAJO	249	91,179	12/31/2020	02/01/2027
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL				4.B FE	3,773,671	100.0000	3,874,495	3,874,495	3,763,818	(8,072)	22,585			5.600	6.435	MJSD	603	188,338	03/22/2021	06/22/2025
17148P-AF-8	Churchill Downs Incorporated TLB				3.A FE	990,019	99.2500	985,056	992,500	985,056	(5,215)	252			2.110	2.150	JAJO	58	16,474	03/23/2021	03/17/2028
17187M-AS-9	CINCINNATI BELL INC TLB2				4.A FE	746,250	99.8750	749,063	750,000	746,289		39			3.450	3.531	FMAN	647	1,641	12/02/2021	11/22/2028
17288Y-AD-4	CITADEL SECURITIES LP TL B				3.A FE	10,538,303	99.2990	10,496,028	10,570,125	10,496,002	(39,909)	3,491			2.604	2.664	JAJO	765	212,483	05/19/2021	02/02/2028
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL				4.B FE	5,348,125	99.3250	5,338,719	5,375,000	5,338,719	(7,218)	7,105,757			3.354	3.492	JAJO	501	69,129	12/27/2021	04/30/2026
18143E-AF-6	CLARK EQUIPMENT COMPANY TL				3.C FE	6,912,763	99.7710	6,931,590	6,947,500	6,918,764		6,001			2.474	2.653	FMAN	477	90,488	06/18/2021	05/18/2024
18449E-AF-7	CLEAN HARBORS INC ITLB				3.A FE	7,960,000	99.8130	7,985,040	8,000,000	7,961,127		1,127			2.104	2.182	MJSD	468	35,735	10/15/2021	09/21/2028
18948T-AB-9	CLUBCORP HOLDINGS INC TLB			2	4.C FE	3,410,592	96.0970	3,411,163	3,549,708	3,397,392	34,289	23,568			2.974	4.216	MJSD	293	85,630	04/08/2021	09/18/2024
20337E-AQ-4	COMMSCOPE INC TLB			2	4.B FE	8,467,580	98.6040	8,325,562	8,443,432	8,325,562	(135,122)	3,949,020			3.354	3.301	JAJO	787	296,855	03/12/2021	04/06/2026
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL		D		4.A FE	722,543	99.9460	736,477	736,875	722,793		250			4.500	4.949	MJSD	92	31,477	02/01/2021	12/11/2026
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1				4.B FE	7,631,638	99.7660	7,565,022	7,582,766	7,497,237	(71,943)	1,243			4.250	4.281	JAJO	28,646	194,345	05/04/2021	10/02/2027
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB			2	4.C FE	2,890,272	97.0500	2,825,327	2,911,207	2,825,327	68,579	1,515			6.750	6.967	MJSD	33,299	166,705	11/01/2018	10/17/2025
40416V-AE-5	CORE & MAIN LP TLB				3.C FE	841,224	99.2920	836,301	842,264	836,301	(2,960)	177			2.602	2.663	FMAN	183	9,394	08/01/2021	07/27/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB				4.A FE	7,721,206	99.6250	7,716,123	7,745,167	7,696,281	(11,250)	3,704			3.750	3.840	MJSD	11,528	119,218	12/22/2021	04/12/2028
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB			2	4.C FE	3,949,904	99.6250	3,942,103	3,956,941	3,940,635	(1,227)	1,598			4.854	4.924	MJSD	5,335	138,249	08/25/2021	06/26/2026
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL				3.C FE	1,426,983	98.5500	1,452,119	1,473,485	1,427,485		10,234			2.360	3.201	JAJO	1,642	35,296	12/15/2020	01/15/2026
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL			2	3.C FE	19,473,618	98.3750	19,311,044	19,630,032	19,311,044	(126,224)	30,695			2.360	2.565	JAJO	21,874	384,321	03/25/2021	07/17/2025
23343F-AB-0	DA VINCI PURCHASER CORP				4.B FE	1,232,172	99.9690	1,230,868	1,231,250	1,227,268	(681)	(161)			5.000	4.982	MJSD	171	77,225	10/08/2020	01/08/2027
23308U-AG-9	DCG ACQUISTION CORP TL				4.C FE	3,098,445	99.7500	3,104,667	3,112,448	3,088,108	(7,402)	2,747			4.602	4.714	JAJO	1,194	119,892	04/13/2021	09/30/2026
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3		D	2	4.A FE	5,954,578	99.8330	5,989,980	6,000,000	5,933,499	(10,405)	10,141			3.500	3.881	FMAN	583	140,389	07/12/2021	02/01/2024
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN			2	5.B FE	1,948,171	46.0830	900,923	1,955,000	900,923	(822,830)	1,320			3.360	3.443	JAJO	182	66,942	12/31/2020	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL				3.B FE	6,630,505	100.0290	6,600,038	6,598,125	6,587,906	(38,516)	(1,327)			5.750	5.633	FMAN	1,054	147,228	08/16/2021	08/02/2027
BAS1AU-XB-7	DRIVEN HOLDINGS LLC				4.B FE	995,000	99.7500	997,500	1,000,000	995,015		15			3.517	3.599	FEB	879		12/23/2021	12/17/2028
23345N-AB-1	DT MIDSTREAM INC. TL B				2.C FE	9,950,000	100.1410	9,964,030	9,950,000	9,931,201		(612)			2.500	2.532	MJSD	69,436	32,948	09/15/2021	06/26/2028
23341M-AC-5	DUNN PAPER TLB			2	5.A FE	3,564,819	96.0000	3,434,164	3,577,254	3,434,164	67,543	12,946			6.250	6.740	JAJO	621	235,685	12/31/2020	08/26/2022
26826Y-AB-8	E2OPEN INC TERM LOAN B				4.B FE	4,975,947	100.0000	4,975,637	4,975,637	4,958,617	(12,284)	8,873			4.000	4.018	FMAN	32,101	112,564	09/07/2021	02/04/2028
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL				4.C FE	4,689,488	99.9380	4,699,584	4,702,500	4,680,179	(8,612)	(10,570)			4.500	4.558	FMAN	588	184,032	04/19/2021	11/09/2027
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T				4.B FE	12,548,770	99.8500	12,574,358	12,593,248	12,529,156	(6,954)	2,672			4.250	4.335	MJSD	1,487	349,806	12/09/2021	04/07/2028
28031F-AD-2	EDGEWATER GENERATION LLC TER				3.C FE	4,735,771	94.2950	4,504,415	4,776,940	4,504,415	(230,482)	10,123			3.854	4.093	MJSD	511	174,550	04/09/2021	12/13/2025
N2820E-AC-2	EG GROUP LIMITED		D	2	4.C FE	4,485,077	99.5140	4,490,065	4,511,993	4,482,899	(2,178)	3,329,448			4.224	4.311	MJSD	48,157	154,479	03/16/2021	02/07/2025
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL				3.A FE	12,650,831	98.5940	12,499,453	12,677,702	12,499,453	(151,402)	882			1.852	1.890	FMAN	20,239	155,978	06/24/2021	08/01/2027
72766T-AD-1	ELEMENT SOLUTIONS INC TLB1				3.A FE	494,968	99.5360	495,147	497,455	494,770		142			2.090	2.232	JAJO	29	2,456	10/07/2021	01/31/2026
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB				3.B FE	8,947,005	99.5940	8,916,053	8,952,400	8,914,172	(19,807)	1,818			2.750	2.789	MJSD	6,839	146,646	06/16/2021	12/22/2027
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL			2	4.B FE	5,688,989	99.8330	5,667,986	5,677,467	5,666,359	(20,942)	489,715			3.879	3.836	JAJO	39,247	161,565	03/01/2021	08/03/2026
29373U-AC-5	ENVISION HEALTHCARE CORP TL			2	5.A FE	5,044,297	80.1720	4,050,020	5,051,664	4,050,020	(150,370)	1,801			3.854	3.897	MJSD	17,290	181,722	12/31/2020	10/10/2025
29426N-AQ-7	EPICOR SOFTWARE CORP 2ND LIEN TL				5.B FE	986,978	102.1670	1,021,670	1,000,000	986,982		1,374			8.750	9.013	JAJO	243	88,715	12/31/2020	07/30/2028
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL				4.C FE	7,696,125	99.8620	7,715,891	7,726,554	7,648,311	(40,781)	2,655			4.000	4.098	JAJO	859	281,557	03/08/2021	07/30/2027
29446C-AP-9	EQUINOX HOLDINGS INC TB-1				5.B FE	1,954,193	94.7750	1,954,075	1,851,975	1,851,975	107,480	(65)			4.000	3.997	MJSD	20,244	69,674	12/31/2020	03/08/2024
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020				4.C FE	7,634,240	100.2500	7,665,122	7,646,007	7,594,356	(2,609)	(54,196)			5.500	5.646	FMAN	1,168	299,769	09/02/2021	02/04/2027
30034U-AC-4	EVERI HOLDINGS INC TL B				3.B FE	2,487,516	99.7500	2,487,516	2,493,750	2,487,516	(321)	321			3.000	3.041	FMAN	208	30,817	08/05/2021	08/03/2028
30204K-AD-8	EXGEN RENEWABLES IV LLC TL				3.C FE	851,464	99.8590	854,103	855,309	851,507		460			3.500	3.585	MJSD	2,661	29,812	12/22/2020	12/15/2027
30233P-AG-5	EYECARE PARTNERS LLC DELAYED DRAW				4.B FE	136,364	99.5250	135,716	136,364	135,716	(307)				6.000	6.044	FMAN	45		12/30/2021	11/15/2028
30233P-AH-3	EYECARE PARTNERS LLC TL				4.B FE	798,000	99.5250	796,200	800,000	796,200	(1,831)	31			4.250	4.292	JAJO	94	4,156	11/17/2021	10/14/2028
31732F-AR-7	FILTRATION GROUP CORP INTL				4.C FE	696,504	99.7710	696,651	698,250	696,539		34			4.000	4.042	JAN	78	4,894	10/29/2021	10/19/2028
31732F-AM-8	FILTRATION GROUP CORP TL			2	4.C FE	5,272,311	99.0310	5,239,199	5,290,464	5,239,199	(35,076)	2,000,013			3.104	3.205	MJSD	456	140,800	04/06/2021	03/27/2025
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB				3.B FE	1,723,669	98.9060	1,706,320	1,725,194	1,706,320	(7,342)	(930)			2.724	2.749	JAJO	131	47,488	03/16/2021	02/02/2027
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B				3.C FE	2,973,317	99.5420	2,966,352	2,980,000	2,958,636	(7,411)	612			3.500	3.582	JAJO	869	34,997	09/09/2021	07/21/2028
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C				3.C FE	1,097,533	99.5420	1,094,962	1,100,000	1,092,108	(2,734)	218			3.500	3.580	JAJO	321	12,918	09/09/2021	07/21/2028
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A				5.A FE	5,503,378	93.0630	5,659,236	6,081,081	5,455,848		(47,531)			4.250	13.177	JAJO	718	17,948	12/06/2021	01/08/2025
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB			2	5.A FE	4,660,191	93.2130	5,065,572	5,434,405	4,558,296	63,748	173,459			4.250	9.021	JAJO	642	233,049	01/19/2021	04/18/2025
33903R-AY-5	FleetCor Technologies Operating				3.A FE	11,422,622	98.7250	11,324,992	11,471,250	11,324,992	(95,263)	4,662			1.854	1.917	JAJO	18,766	119,229	05/18/2021	04/28/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33905P-AE-1	FLEETWASH INC TERM LOAN B			2	3.A PL		99.0770								5.750	6.073	MJSD	138,037	96,937	03/31/2020	10/01/2024
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL			2	4.B FE	4,941,290	99.0000	4,910,851	4,960,455	4,910,851	(21,634)	3,176			3.131	3.236	MJSD	39,689	108,611	03/15/2021	06/29/2025
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL				4.B FE	5,567,274	99.2140	5,528,204	5,572,000	5,528,204	(22,146)	7,193			3.750	3.824	JAJO	37,147	98,340	05/04/2021	01/31/2028
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL			2	4.C	1,193,071	99.5980	1,191,678	1,196,482	1,191,678	12,728	(44,062)			5.500	5.647	FMAN	183	84,183	09/30/2020	11/10/2023
55316H-AB-1	GENESEE & WYOMING INC.				3.B FE	10,862,521	99.3170	10,809,057	10,883,391	10,809,057	(53,996)	353			2.224	2.264	MJSD	672	153,698	06/23/2021	12/30/2026
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B		A	2	3.C FE		100.0420								0.000	0.000	JAJO	361		11/16/2020	05/30/2025
C7052B-AH-7	GFL Environmental Inc. 2020 Refi		A		3.C FE	8,105,851	100.2140	8,077,664	8,060,415	8,076,200	(23,830)	17,020			3.500	3.345	MJSD	50,154	125,309	06/18/2021	05/30/2025
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB				4.B FE	6,276,912	99.4750	6,253,496	6,286,500	6,226,167	(42,202)	(6,009)			5.250	5.335	MJSD	18,310	253,269	03/16/2021	10/02/2025
37953U-AK-8	GLOBALLOGIC HOLDINGS DDTL			2			99.8330								3.250	0.000	JAJO			09/20/2018	07/25/2025
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4				3.B FE	8,165,985	99.1090	8,155,874	8,229,196	8,082,207	(40,611)	(2,600)			2.104	2.354	FMAN	481	62,284	11/08/2021	08/10/2027
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2			2	3.B FE	3,896,550	99.3060	3,880,360	3,907,478	3,880,360	(16,686)	3,418			1.854	1.982	MJSD	201	59,642	05/18/2021	02/15/2024
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL			2	4.A FE	4,076,271	99.6670	4,070,163	4,083,762	4,070,163	26,152	2,104			3.750	3.813	FMAN	1,276	178,858	03/05/2021	10/21/2024
51508P-AG-9	GOLDEN NUGGET INC TLB			2	4.B FE	6,116,811	99.2950	6,101,596	6,144,917	6,101,596	(3,869)	1,246,859			3.250	3.446	MJSD	16,671	167,561	04/07/2021	10/04/2023
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL				4.B FE	3,742,734	99.6350	3,731,587	3,745,258	3,723,614	(14,621)	969			3.750	3.788	FMAN	390	110,028	04/08/2021	08/04/2027
38740T-AE-1	GRANITE US HOLDINGS CORP TL				4.B FE	3,455,769	99.8750	3,456,873	3,461,200	3,446,218	(10,388)	838			4.224	4.162	MJSD	397	113,887	03/17/2021	09/30/2026
BASONP-X2-6	GREENROCK FINANCE INCRE TLB			2	4.B FE	4,117,110	99.1880	4,097,084	4,130,625	4,090,169	14,741	(4,074)			4.500	4.634	MJSD	516	188,617	03/23/2021	06/28/2024
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL				3.B FE	3,390,111	98.5000	3,360,595	3,411,771	3,353,233	(30,472)	6,417,897			2.104	2.257	FMAN	199	128,230	05/24/2021	11/15/2027
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING			2	6. FE	3,664,190	89.0210	3,581,323	4,023,010	3,581,323	(48,512)	(2,001,923)			7.000	10.154	FMAN	44,025	119,194	12/31/2020	05/31/2025
40227U-AC-0	GULF FINANCE LLC TL				5.A FE	4,712,644	93.1250	5,262,077	5,650,552	4,729,736		17,093			7.750	12.471	FEB	53,523		12/01/2021	08/25/2026
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL			2	5.A FE		93.2500					(4,804,331)			6.250	24.701	FMAN		36,598	06/15/2020	08/25/2023
36249V-AH-9	GYP Holdings III Corp. (aka Gyps				3.C FE	10,502,864	99.7500	10,497,788	10,524,098	10,497,378	(7,444)	3,696			2.604	2.661	JAJO	761	186,200	05/20/2021	06/01/2025
41151P-AP-0	HARBOR FREIGHT 2021 ITL				3.C FE	12,128,435	99.7020	12,145,072	12,181,372	12,132,102		3,667			3.250	3.329	FMAN	1,100	201,499	07/01/2021	10/19/2027
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL			2	3.A FE	8,265,576	99.9250	8,252,150	8,258,344	8,250,120	887	(784)			2.104	2.083	MJSD	5,792	146,663	05/04/2021	10/20/2024
404122-BH-5	HCA INC TL B14				2.C FE	1,990,000	100.2860	1,995,691	1,990,000	1,990,000					1.854	1.854	MJSD	103	17,332	08/18/2021	06/30/2028
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL			2	4.C FE	4,878,057	99.2320	4,856,768	4,894,357	4,856,768	9,616	27			3.792	3.885	JAJO	516	170,783	03/19/2021	05/23/2025
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB		D		4.B FE	5,655,605	99.4790	5,607,434	5,636,802	5,600,275	(38,286)	(2,417)			4.000	3.993	JAJO	626	173,813	04/23/2021	11/12/2027
44932E-AD-2	HYSTER-YALE GROUP INC LOAN				4.A FE	1,214,898	98.2500	1,191,435	1,212,656	1,191,435	(12,069)	793			4.000	4.138	FMAN	135	29,334	06/01/2021	05/26/2028
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1				4.C FE	6,072,387	99.0750	6,031,356	6,087,667	6,025,863	(18,944)	6,694			3.966	4.127	MJSD	10,083	183,765	04/30/2021	09/11/2023
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB		D		3.A FE	14,564,649	99.9580	14,513,178	14,519,277	14,450,189		(114,461)			2.773	2.833	JAJO	3,327	80,965	10/19/2021	07/03/2028
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB		D		3.A FE	3,628,791	99.9580	3,615,967	3,617,487	3,595,628	(4,642)	(28,522)			2.773	2.833	JAJO	829	20,173	10/19/2021	07/03/2028
45323K-AB-6	IMPRIVATA INC TERM LOAN				4.B FE	4,098,989	99.8130	4,086,407	4,094,063	4,079,729	(18,286)	(201)			4.000	3.981	MJSD	455	133,782	04/05/2021	12/01/2027
BAS1B7-17-1	INDY US BIDCO LLC				4.B FE	12,944,632	99.8130	12,887,151	12,911,295	12,885,479	(58,816)	(337)			3.854	3.797	MJSD	44,155		12/01/2021	03/06/2028
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B				3.C FE	5,470,013	99.6460	5,453,127	5,472,500	5,452,805	(17,612)	404			3.250	3.260	JAJO	494	119,970	05/10/2021	01/29/2026
45258F-AB-6	INGRAM MICRO INC TL B				3.A FE	10,448,744	99.9500	10,442,276	10,447,500	10,419,072	(28,768)	96			4.000	3.999	JAJO	1,161	240,819	08/02/2021	06/30/2028
BAS1B8-VA-9	INSTALLED BUILDING PRODUCTS TLB				3.B FE	398,000	100.0000	400,000	400,000	398,006		6			2.750	2.829	MAR	275		12/23/2021	12/14/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB				3.A FE	498,750	99.5000	497,500	500,000	497,500	(1,273)	23			3.250	3.291	JAN	45	2,392	11/08/2021	10/30/2028
L5137L-AF-2	INTELSAT JACKSON HOLD SA TLB-3		D	2	4.A Z	4,401,518	99.7080	4,387,152	4,400,000	4,387,152	(14,362)	(701)			8.000	7.981	JAJO	2,010	410,661	09/30/2020	11/27/2023
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3				3.A FE	4,668,243	99.5560	4,624,394	4,645,018	4,624,394	(33,382)	(10,467)			1.974	1.889	JAJO	255	71,540	03/22/2021	06/11/2025
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL			2	4.B FE	6,652,231	99.8750	6,650,379	6,658,702	6,639,348	(103)	1,733			4.354	4.385	FMAN	805	236,607	04/07/2021	12/01/2025
G5080A-AF-9	JAZZ PHARMA		D		3.C FE	11,923,831	100.3190	11,978,089	11,940,000	11,920,747	(1,353)	1,602			4.000	4.028	FMAN	1,327	303,490	05/24/2021	05/05/2028
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B			2	2.B FE	10,063,484	99.7270	10,039,861	10,067,345	10,055,856	15,160	(2,059)			2.102	2.130	JAJO	1,763	179,924	03/10/2021	05/01/2026
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)				2.C FE	2,403,483	99.6250	2,387,160	2,396,145	2,394,059		288			0.000	1.869	FMAN	1,484		04/01/2021	03/15/2028
50179J-AB-4	LBM ACQUISITION LLC TL B				4.C FE	7,239,406	99.0160	7,364,059	7,437,241	7,187,178	(56,093)	18,136			4.500	4.949	MJSD	59,498	216,182	07/01/2021	12/17/2027
50179U-AJ-2	LBM BORROWER LLC TL C			2	4.B FE		99.9690								4.750	0.000	MJSD			03/29/2018	08/20/2022
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL			2	5.A FE	2,543,478	94.4480	2,449,097	2,593,064	2,449,097	93,423	22,850			4.250	5.314	MJSD	306	121,956	11/30/2020	12/01/2023
05638U-AB-8	LEB HOLDINGS (USA) INC TLB				4.B FE	1,847,585	100.0000	1,856,250	1,856,250	1,847,695		1,185			4.500	4.593	FMAN	232	82,818	03/19/2021	11/02/2027
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE				3.A FE	3,959,659	98.6250	3,906,827	3,961,295	3,906,827	15,397	290			1.854	1.863	MJSD	201	73,395	12/31/2020	03/01/2027
50218K-AG-3	LIFE TIME INC COV LITE TLB				4.B FE	1,127,999	100.4380	1,131,626	1,126,691	1,127,722		(38)			5.750	5.716	JAJO	6,478	96,975	03/22/2021	12/16/2024
53226G-AG-6	LIGHTSTONE HOLDCO 2018 REFI TLB			2	4.C FE	2,882,581	84.1140	2,424,259	2,882,111	2,424,259	(245,091)	(206)			4.750	4.742	MJSD	24,338	138,421	10/30/2020	01/30/2024
53226G-AH-4	LIGHTSTONE HOLDCO 2018 REFI TLC			2	4.C FE	162,578	84.1140	136,732	162,556	136,732	(13,825)	(10)			4.750	4.743	JAJO	1,373	7,807	10/30/2020	01/30/2024
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB				4.B FE	8,004,331	99.7080	7,946,229	7,969,500	7,939,810	(57,939)	(10,611)			4.000	3.929	FMAN	53,130	220,792	04/07/2021	11/02/2027
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B				4.A FE	373,125	99.8330	374,374	375,000	373,170		45			4.250	4.333	JAN	3,143		10/22/2021	10/15/2028
50217U-AS-6	LTI HOLDINGS (BOYD) TL			2	4.C FE	6,851,493	98.6810	6,859,659	6,951,347	6,850,861	(5,928)	11,580			3.604	4.011	FMAN	696	116,701	12/23/2021	09/06/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB				4.A FE	5,702,306	99.3060	5,673,677	5,713,328	5,648,105	(43,373)	3,718			3.604	3.681	MJSD	572	158,929	04/15/2021	06/30/2027
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3			2	3.C FE	58,567	99.0630	58,101	58,651	58,101	299	32			2.854	2.914	JAJO	5	5,604	12/31/2020	06/21/2024
55759V-AB-4	MADISON IAQ LLC TL				4.B FE	594,015	99.8470	596,087	597,000	594,201		186			3.750	3.835	MJSD	684	10,773	07/01/2021	06/21/2028
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB			2	6. FE	2,166,830	93.4090	2,244,550	2,402,926	2,167,240		40,902			6.000	10.170	MJSD	37,341	116,925	12/31/2020	09/24/2024
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L				4.A FE	3,740,731	100.3750	3,774,708	3,760,606	3,729,514	(9,531)	(35,370)			4.750	4.859	JAJO	496	113,622	06/18/2021	10/15/2027
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL			2	4.B FE		95.6880								4.725	0.000	MJSD			03/29/2018	03/20/2025
58503U-AC-7	MEDLINE BORROWER DOLLAR TL				4.A FE	11,940,000	99.9560	11,994,720	12,000,000	11,941,349		1,349			3.750	3.832	MJSD	40,000	41,250	10/28/2021	09/30/2028
BAS192-XQ-8	MEDLINE IND BRIDGE UNSEC FAC				3.A FE		100.0000								1.000	0.000	MON			12/31/2021	08/04/2022
BAS192-WB-2	MEDLINE IND IND.BRIDGE SEC FAC				3.A FE		100.0000								1.000	0.000	MON		(121,795)	12/31/2021	08/04/2022
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL				4.B FE	245,296	99.8130	247,041	247,504	245,370		308			3.750	3.920	FMAN	2,404	7,074	12/31/2020	11/12/2027
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN			2	4.B FE	1,809,119	99.4250	1,802,861	1,813,287	1,802,861	11,375	692			3.604	3.694	MJSD	182	69,065	03/18/2021	09/13/2024
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL				4.B FE	4,405,614	100.1040	4,449,497	4,444,874	4,405,553		13,152			4.750	5.108	MJSD	586	202,941	03/03/2021	09/13/2024
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL			2	3.C FE	975,830	100.0000	977,500	977,500	975,827	2,468	336			1.854	1.894	JAJO	50	18,466	12/31/2020	08/15/2026
59909T-AC-8	MILANO ACQUISITION CORP TLB				4.A FE	6,283,139	100.1500	6,331,899	6,322,415	6,283,103		4,516			4.750	4.877	JAJO	834	259,963	04/26/2021	10/01/2027
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB				2.C FE	2,217,410	105.3130	2,369,543	2,250,000	2,217,720		9,269			6.250	6.773	JAJO	4,688	142,188	12/21/2020	06/21/2027
60470H-AB-3	MIRION TECHNOLOGIES ITL				4.B FE	5,970,000	99.6610	5,979,660	6,000,000	5,970,595		595			3.250	3.330	JAJO	30,875		11/05/2021	10/20/2028
60662W-AN-2	MITCHELL INTERNATIONAL INC DDTL			2			99.2920								5.343	0.000	FMAN			12/07/2017	11/21/2024
60662W-AS-1	MITCHELL INTL TL 1ST LIEN				4.C FE	3,845,938	99.3230	3,848,766	3,875,000	3,846,583		646			4.250	4.375	JAJO	7,777	22,416	10/27/2021	10/15/2028
60662W-AU-6	MITCHELL INTL TL 2ND LIEN				5.B FE	1,361,250	100.4500	1,381,188	1,375,000	1,361,482		232			7.000	7.165	JAJO	4,545	13,101	10/27/2021	10/15/2029
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB				4.B FE	5,253,600	99.9380	5,276,726	5,280,000	5,254,315		715			5.000	5.122	JAJO	733	93,588	08/23/2021	07/21/2026
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL				4.C Z	1,711,572	100.0000	1,750,892	1,750,892	1,712,445		873			5.750	6.298	JAJO	280	13,703	11/12/2021	10/09/2026
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC				4.A FE	370,322	97.4380	364,479	374,063	364,479	(6,002)	159			4.750	4.925	FMAN	1,583	4,754	08/26/2021	09/01/2028
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN			2	3.C FE	8,381,008	99.7660	8,382,180	8,401,840	8,319,915	(4,994)	(56,099)			2.604	2.811	MJSD	608	113,194	07/14/2021	10/19/2026
63689E-AW-5	NATIONAL MENTOR HLDGS 2ND LIEN				5.B FE	123,750	99.3750	124,219	125,000	123,843		93			8.000	8.171	MJSD	28	8,250	03/09/2021	03/02/2029
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL				4.C FE	6,460,748	98.8060	6,397,587	6,474,897	6,397,587	(64,171)	2,103			4.500	4.539	MJSD	809	224,304	06/01/2021	03/02/2028
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC				4.C FE	205,290	98.8060	203,316	205,773	203,316	(1,987)	49			4.500	4.544	MJSD	26	7,198	04/01/2021	03/02/2028
65336R-AU-2	NEXSTAR BROADCASTING INC				3.B FE	304,878	99.7220	304,444	305,293	304,444	2,064	189			2.353	2.422	JAJO	20	9,282	12/30/2020	01/17/2024
65336R-AW-8	NEXSTAR BROADCASTING INC TLB			2	3.B FE	12,439,872	99.7130	12,414,466	12,450,198	12,410,111	(11,231)	1,491			2.599	2.622	FMAN	27,867	230,495	05/17/2021	09/21/2026
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL		D	2	4.A FE	372,515	99.5630	371,997	373,630	371,997	2,462	265			3.102	3.188	MJSD	1,057	12,351	12/16/2020	10/01/2025
F6628D-AL-8	NUMERICABLE US TLB-12		D	2	4.B FE	10,998,290	99.0250	10,950,169	11,057,984	10,950,169	(24,756)	5,101			3.811	3.940	MJSD	117,421	380,151	04/07/2021	01/31/2026
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER			2	3.A FE	483,002	99.8380	483,066	483,850	483,001		167			2.104	2.144	MJSD	28	11,278	12/31/2020	09/16/2026
68277F-AE-9	ONEDIGITAL BORROWER LLC				4.B FE	1,464,179	99.6560	1,487,599	1,492,734	1,461,159		712			4.750	5.177	FMAN	6,216		11/30/2021	11/16/2027
68277F-AC-3	ONEDIGITAL BORROWER LLC DDTL				4.B FE		100.3750								5.250	0.000	FMAN		(2,490)	05/26/2021	11/16/2027
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL			2	5.A FE	719,581	98.8040	754,209	763,339	729,952	10,626	2,727,110			4.250	6.503	FMAN	2,936	66,564	02/04/2021	02/01/2024
68621X-AE-3	ORGANON & CO TL (USD)				3.B FE	15,900,314	100.0210	15,912,091	15,908,750	15,882,141		(18,172)			3.500	3.531	MJSD	46,401	267,340	07/09/2021	06/02/2028
68764J-AB-7	Oryx Midstream Services Permian				3.C FE	5,500,625	99.2660	5,459,630	5,500,000	5,459,630	(39,961)	8			3.750	3.751	MJSD	24,635	16,719	10/21/2021	09/29/2028
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TLB				4.A FE	744,384	99.7660	746,374	748,125	744,496		112			4.000	4.085	MJSD	83	7,660	09/30/2021	09/20/2028
71911K-AC-8	PAREXEL INTERNATIONAL CORP TL				4.B FE	1,741,250	99.9550	1,749,213	1,750,000	1,736,696		125			4.000	4.127	FEB	194	5,444	12/03/2021	11/15/2028
71360H-AB-3	PERATON CORP TLB				4.A FE	3,792,144	99.9640	3,809,828	3,811,200	3,787,179		1,922			4.500	4.623	FMAN	476	104,099	07/08/2021	02/01/2028
69338C-AH-4	PG&E CORPORATION TERM LOAN				3.C FE	9,842,681	98.8000	9,712,483	9,830,448	9,712,483	(121,603)	31,328			3.500	3.487	MJSD	956	322,288	03/03/2021	06/23/2025
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1				4.B FE	3,065,600	99.2500	3,064,337	3,087,493	3,046,048	8	4,487			3.354	3.538	MJSD	288	108,426	12/21/2020	03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL				4.A FE	5,210,294	99.4750	5,188,237	5,215,619	5,186,660	(21,688)	671			3.604	3.641	FMAN	6,280	95,775	12/07/2021	03/05/2026
72108P-AR-5	PIKE CORP				4.B FE	718,279	99.5680	716,071	719,178	716,071	(2,310)	102			3.110	3.131	MJSD	62	20,034	03/10/2021	01/21/2028
72165N-BH-1	PILOT TRAVEL CENTERS LLC				3.A FE	13,895,175	99.3210	13,870,178	13,965,000	13,870,178	(28,221)	3,223			2.104	2.185	JAJO	26,017	79,436	08/24/2021	08/04/2028
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN				3.B FE	10,381,550	99.4580	10,364,767	10,421,250	10,364,767	(20,329)	3,546			2.854	2.918	MJSD	826	206,179	05/20/2021	03/13/2028
73044E-AB-0	PODS INC COV-LITE TLB				4.B FE	742,519	99.5830	743,138	746,250	742,863		344			3.750	3.834	MJSD	78	21,028	04/05/2021	03/31/2028
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB				4.B FE	196,768	100.0630	198,625	198,500	196,764		240			4.748	4.925	MJSD	2,067	7,562	12/17/2020	12/14/2027
73931U-AC-8	POWER STOP LLC INITIAL TL			2	4.B	5,801,770	99.2500	5,776,350	5,820,000	5,776,350	90,878	3,697			4.604	4.680	JAJO	23,807	250,109	10/18/2018	10/19/2025
69374N-AC-6	PRECISION VALVE CORPORATION TL			2	4.C	3,627,195	90.0000	3,277,752	3,641,946	3,277,752	177,062	5,036			5.750	5.922	FMAN	582	213,138	12/31/2020	08/02/2024
74045B-AC-1	PREGIS LLC TL			2	4.C FE	4,811,272	99.5000	4,796,452	4,820,555	4,796,452	(14,091)	1,532			4.104	4.149	JAJO	550	162,955	04/13/2021	07/31/2026
74045B-AE-7	PREGIS TOPCO LLC TL				4.C FE	248,229	99.3750	247,816	249,375	247,816	(518)	106			4.500	4.603	FMAN	31	5,998	06/22/2021	07/31/2026
74112C-AW-3	PRESTIGE BRANDS INC TLB				3.B FE	2,736,250	100.3750	2,760,313	2,750,000	2,737,115		865			2.500	2.581	MJSD	382	35,426	07/09/2021	07/03/2028
74345H-AB-7	PROOFPOINT TL				4.B FE	2,238,750	99.5080	2,238,930	2,250,000	2,238,930	(263)	443			3.750	3.834	FMAN	7,500	21,117	09/10/2021	08/31/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74530D-AC-9	PUG LLC TERM LOAN (USD)				4.C FE	3,882,198	97.6040	3,875,774	3,970,917	3,845,511	15,944	13,295			3.604	4.073	JAJO	398	132,937	03/05/2021	02/12/2027
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN			2	3.C FE	7,685,931	98.7790	7,645,444	7,739,948	7,645,444	(35,115)	(4,152)			2.604	2.731	MJSD	557	98,161	06/03/2021	02/01/2027
44969C-BF-6	QUINTILES IMS INC B1 DOL TL			2	3.A FE	701,331	99.7750	700,451	702,030	700,451	2,889	278			1.854	1.902	MJSD	36	14,801	12/31/2020	03/07/2024
44969C-BH-2	QUINTILES IMS INC TLB2			2	3.A FE	3,573,809	99.5630	3,558,990	3,574,611	3,558,990	10,204	159			1.854	1.862	MJSD	184	76,812	12/31/2020	01/13/2025
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB		A		4.B FE	398,000	100.1880	400,752	400,000	398,091		91			4.750	4.864	MJSD	528	4,953	09/28/2021	11/01/2026
74934K-AC-5	RC BUYER INTITAL TL				4.C FE	1,747,495	99.6880	1,740,179	1,745,625	1,740,179	(7,253)	(64)			4.250	4.232	JAJO	9,326	7,172	12/01/2021	07/26/2028
74934K-AD-3	RC BUYER LLC TL				5.B FE	373,125	99.7500	374,063	375,000	373,194		69			7.250	7.333	JAJO	4,997	6,328	08/09/2021	07/31/2029
75605V-AD-4	REALPAGE INC TL				4.B FE	11,940,075	99.6410	11,927,028	11,970,000	11,927,028	(14,638)	2,674			3.750	3.793	JAJO	1,247	311,153	04/26/2021	04/24/2028
75972J-AE-4	RENAISSANCE LEARNING 2ND LIEN TL			2	5.B FE	50,292	100.5890	50,918	50,620	50,298	315	59			7.104	7.259	JAJO	10	6,602	12/31/2020	05/25/2026
76133M-AB-7	RESTORATION HARDWARE INC TLB				3.B FE	4,714,434	99.7000	4,723,911	4,738,125	4,713,740		493			3.000	3.085	JAJO	395	22,128	11/05/2021	10/15/2028
76152Q-AY-1	REVLON CONSUMER PRODUCTS CORP TLB			2	6. FE	4,677,402	58.0000	3,046,836	5,253,165	1,693,977	(7,860)	257,145			4.250	(17,739.255)	MJSD	76,531		12/31/2020	09/07/2023
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC				3.A FE	774,438	99.3570	770,175	775,159	770,175	696	134			1.854	1.874	JAJO	40	14,668	12/31/2020	02/04/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL				4.A FE	1,481,901	99.3440	1,475,258	1,485,000	1,475,258	2,649	603			3.354	3.410	MJSD	138	50,755	12/31/2020	02/03/2026
76680Y-AG-7	RING CONTAINER TECH GROUP TLB				4.B FE	748,125	100.1000	750,750	750,000	744,486		168			4.250	4.379	FMAN	7,615		10/07/2021	08/05/2028
77313D-AN-1	ROCKET SOFTWARE INC TL			2	4.C FE	4,090,993	99.2970	4,062,861	4,091,625	4,051,323	(25,602)	(1,014)			4.354	4.368	FMAN	495	153,855	03/17/2021	11/28/2025
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T				2.C FE	170,162	99.6040	169,870	170,546	170,158		74			1.854	1.908	JAJO	9	3,368	12/31/2020	02/11/2027
75001C-AB-0	RV RETAILER LLC TL-B				4.B FE	3,832,911	99.6880	3,833,938	3,845,937	3,824,908	(7,740)	1,584			4.750	4.817	FMAN	16,519	131,396	04/13/2021	02/08/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL				4.A FE	9,333,789	99.8500	9,283,404	9,297,350	9,265,432	(58,197)	(3,400)			3.750	3.687	MJSD	968	296,322	04/08/2021	09/01/2027
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL			2	3.C FE	12,012,880	98.8130	11,898,908	12,041,845	11,898,908	(77,520)	349			1.860	1.933	FMAN	622	198,375	03/17/2021	04/11/2025
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5			2	4.A FE	2,590,215	99.5780	2,599,178	2,610,193	2,591,909	7,327	12,057,624			2.854	3.141	JAJO	207	105,671	03/17/2021	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B			2	3.C FE	389,090	99.0630	385,996	389,647	385,996	1,984	210			2.854	2.914	JAJO	31	37,629	12/31/2020	06/21/2024
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI			2	4.B FE	485,781	99.8330	486,686	487,500	485,778	78	330			3.854	3.939	JAJO	1,668	19,487	12/31/2020	09/03/2026
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB			2	4.B FE	8,831,139	99.1460	8,784,081	8,859,743	8,783,964	(44,813)	1,921,164			3.354	3.449	FMAN	826	265,329	03/15/2021	12/31/2025
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN			2	3.C FE	5,425,576	99.2500	5,407,483	5,448,346	5,407,483	(12,199)	4,408			2.360	2.484	JAJO	366	104,138	05/17/2021	03/06/2025
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL			2	2.B FE	2,247,355	99.8210	2,248,122	2,252,154	2,247,237		1,033			1.854	1.956	JAJO	116	49,598	12/31/2020	07/08/2024
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL				4.C FE	5,468,822	99.5970	5,423,057	5,445,000	5,423,057	(8,344)	(37,422)			4.250	4.300	MJSD	643	139,747	05/28/2021	09/23/2027
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB			2	4.A FE	5,761,446	97.5000	5,671,810	5,817,241	5,660,479	(96,054)	5,252			2.610	2.819	JAJO	422	82,789	07/12/2021	09/30/2026
82981M-AC-6	SITEL WORLDWIDE CORPORATION TLB		D		4.A FE	3,124,513	99.8960	3,113,946	3,117,188	3,112,066	(8,173)	64			4.250	4.233	FMAN	368	15,701	12/03/2021	08/28/2028
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL				4.C FE	5,114,266	97.0000	5,222,263	5,383,777	5,130,406	15,399	60,522			2.622	4.171	JAJO	18,071	109,803	04/06/2021	01/23/2025
83172D-AJ-8	SMILE BRANDS INC DDTL			2	5.B		97.0000								4.869	0.000	JAJO	180		07/31/2020	10/12/2024
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL				4.B FE	3,262,781	98.4770	3,258,141	3,308,530	3,256,394	(17,892)	1,977,677			2.854	3.375	FMAN	262	92,536	03/16/2021	02/05/2024
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL				4.C FE	8,860,351	100.2360	8,926,266	8,905,250	8,827,103		7,404			4.750	4.920	MJSD	34,075	266,376	04/22/2021	03/04/2028
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL				4.C FE	11,504,367	99.6810	11,452,724	11,489,375	11,449,860	(49,327)	191			4.250	4.234	FMAN	46,758	16,998	12/21/2021	06/02/2028
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3			2	3.B FE	5,512,397	98.7880	5,477,885	5,545,091	5,473,838	(30,787)	6,814			1.854	2.031	MJSD	286	91,204	08/04/2021	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL			2	3.B FE	961,676	98.8540	951,511	962,542	951,511	627	249			1.854	1.883	JAJO	50	18,338	12/31/2020	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB			2	3.B FE	4,475,108	98.7880	4,446,789	4,501,345	4,443,778	(25,066)	5,860			1.854	2.028	FMAN	232	70,084	08/04/2021	04/16/2025
85350E-AB-2	STANDARD INDUSTRIES INC TL				2.C FE	950,771	100.0420	960,778	960,375	951,101		330			3.000	3.165	MJSD	800	5,420	09/29/2021	09/22/2028
855031-AQ-3	STAPLES INC TL			2	4.B FE	3,756,846	96.4550	3,750,443	3,888,283	3,705,640	(14,592)	12,484			5.132	6.016	JAJO	17,274	99,288	12/29/2021	04/16/2026
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL		D	2	2.C FE	14,739,318	99.5770	14,642,563	14,704,765	14,706,197		(15,441)			2.474	2.471	JAJO	1,010	226,801	08/11/2021	07/21/2026
85769E-AZ-4	STATION CASINOS LLC TLB				3.C FE	2,355,303	99.0680	2,361,965	2,384,186	2,353,771	3,504	10,955,626			2.500	2.737	JAJO	166	75,378	04/09/2021	02/08/2027
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL			2	3.A Z	413,143	95.0000	424,309	446,641	424,309	(15,370)	26,536			4.750	14.824	MAR	9,628	1,768	02/04/2021	03/19/2022
83600V-AE-1	STERIGENICS NORDION HOLDING LLC TL				4.A FE	1,275,000	99.5310	1,269,020	1,275,000	1,269,020	(5,980)				3.250	3.250	MJSD	7,367	30,733	02/04/2021	12/13/2026
86089G-AB-3	STITCH ACQUISITION CORPORATION T				4.C FE	347,878	93.8330	350,994	374,063	348,893		1,015			7.500	8.894	JAJO	78	11,010	08/12/2021	07/27/2028
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB		D		4.C FE	5,969,527	100.3130	5,968,736	5,950,112	5,957,548	(10,537)	(1,443)			4.500	4.428	MJSD	744	105,165	12/22/2021	10/01/2026
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS		D		4.C FE	4,581,972	99.1100	4,554,277	4,595,128	4,554,277	(11,241)	1,492			3.690	3.744	MJSD	11,331	142,861	03/10/2021	03/05/2027
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL				4.C FE	7,381,457	99.8750	7,557,245	7,566,704	7,384,938	(2,253)	22,518			4.500	5.081	FMAN	22,727	181,510	12/23/2021	08/31/2026
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL			2	4.A FE	1,380,635	88.4170	1,211,629	1,370,357	1,211,629	(167,554)	859,960			3.854	3.695	MJSD	147	68,498	03/05/2021	07/08/2026
87583F-AK-4	TANK HOLDINGS CORP				4.C FE	468,285	100.2500	476,605	475,417	469,430		1,144			5.750	6.095	MJSD	6,965	20,631	01/14/2021	03/26/2026
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL				4.C FE	3,555,975	99.0000	3,544,736	3,580,541	3,538,324	11,892	4,108			3.360	3.512	MJSD	21,307	94,726	03/02/2021	03/26/2026
87817J-AE-8	TEAM HEALTH INC TL			2	4.C FE	593,021	95.3250	565,771	593,518	565,771	38,480	224			3.750	3.792	MJSD	62	22,693	12/31/2020	02/06/2024
88023H-AE-0	TEMPO ACQUISITION LLC				3.C FE	2,985,019	100.2500	2,999,981	2,992,500	2,985,322		303			3.500	3.542	FMAN	291	34,977	09/02/2021	08/31/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88023H-AD-2	TEMPO ACQUISITION LLC TL				3.C FE	9,674,177	100.0940	9,737,971	9,728,825	9,658,261	(13,525)	6,238			3.750	3.488	FMAN	906	352,759	03/12/2021	11/02/2026
27943T-AB-5	THE EDELMAN FINANCIAL CENTER 2ND L			2	5.B FE	496,142	100.1670	500,835	500,000	496,423		501			6.854	7.037	MJSD	95	29,527	04/19/2021	07/20/2026
81760H-AG-7	THE SERVICEMASTER COMPANY TLB				3.A FE	868,453	99.6860	867,891	870,625	867,330	1,360	421			1.875	1.930	JAJO	45	18,047	11/30/2020	11/05/2026
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB				4.B FE	3,034,214	99.7250	3,020,983	3,029,314	3,018,872	(12,540)	843			3.500	3.487	MJSD	295	95,354	04/19/2021	03/24/2028
88675U-AB-8	TIGER ACQUISITION LLC ITL				4.B FE	493,763	99.2860	495,189	498,750	494,112		350			3.750	3.920	MJSD	1,663	9,046	06/09/2021	06/01/2028
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1		D		4.A FE	6,915,935	99.9860	6,924,342	6,925,312	6,916,506		572			4.000	4.026	JAJO	117,252	403	08/02/2021	07/30/2027
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB			2	4.A FE	1,080,506	100.0000	1,089,288	1,089,288	1,080,748	11,248	1,945			3.750	4.071	FMAN	5,273	42,024	12/31/2020	08/14/2024
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL				4.B FE	488,016	99.6880	493,456	495,000	488,823		807			4.250	4.507	FMAN	58	18,493	02/19/2021	08/18/2027
89334G-AX-2	TRANS UNION TLB-5				3.B FE	10,561,722	99.0000	10,470,978	10,576,745	10,470,978	(86,206)	1,750			1.854	1.883	FMAN	545	145,128	06/22/2021	11/16/2026
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL			2	4.C FE	6,296,663	99.4380	6,463,080	6,499,608	6,280,021	(1,681)	39,307			4.300	6.601	MJSD	61,555	311,419	11/24/2021	09/27/2024
89778P-AG-2	TRUCK HERO INC TLB				4.C FE	11,385,796	99.3520	11,306,339	11,380,082	11,306,339	(75,805)	(3,277)			4.000	3.996	JAJO	1,264	279,288	12/20/2021	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL				4.B FE	8,135,290	100.0310	8,121,754	8,119,238	8,077,333	(51,586)	(5,816)			4.750	4.725	JAJO	1,071	347,635	03/10/2021	10/29/2027
89787R-AK-8	TRUGREEN LTD PARTNERSHIP 2ND TL				5.A FE	245,505	101.0000	252,500	250,000	245,507		443			9.250	9.610	JAJO	64	23,446	12/31/2020	10/30/2028
90266U-AJ-2	UFC HOLDINGS LLC TL B3				4.B FE	11,256,421	99.4460	11,172,314	11,234,553	11,172,314	(71,273)	(12,834)			3.500	3.479	FMAN	72,476	264,806	03/25/2021	04/29/2026
90385K-AG-6	UKG INC 2021 INCREMENTAL TL				4.C FE		99.2500					6,973,450			0.000	0.000	FMAN	44,738		03/08/2021	05/04/2026
BAS1AV-B2-9	UKG INC 2ND LIEN TL				5.B FE	600,000	100.1880	601,128	600,000	600,000					5.750	5.750	FMAN	2,396		12/07/2021	05/03/2027
BAS1AV-C3-6	UKG INC TERM LOAN (1ST LIEN)				4.C FE	8,589,517	99.4060	8,510,445	8,561,299	8,510,445	(78,580)	(492)			3.750	3.669	FEB	27,360		12/03/2021	05/04/2026
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL			2	4.C FE	2,586,645	99.6250	2,576,774	2,586,474	2,572,711	(4,377)	(63)			3.854	3.852	FMAN	277	101,591	12/31/2020	05/04/2026
90932R-AJ-3	UNITED AIRLINES INC				3.B FE	12,820,619	100.1360	12,671,585	12,654,375	12,638,591	(153,669)	(28,359)			4.500	4.294	JAJO	61,690	277,320	06/16/2021	04/21/2028
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO				2.C FE	8,910,225	99.6250	8,921,419	8,955,000	8,913,140		2,915			2.104	2.185	FMAN	523	92,267	07/07/2021	06/03/2028
N9000D-AH-0	UPC FINANCING PARTNERSHIP				3.C FE	2,079,000	99.6040	2,091,684	2,100,000	2,080,531		1,531			3.110	3.257	JAJO	3,084	38,936	05/13/2021	01/31/2029
90349Y-AF-3	US ECOLOGY INC TLB				3.C FE	10,675,753	100.0000	10,659,269	10,659,269	10,618,440	(16,770)	2,353			2.604	2.654	FMAN	771	154,324	08/19/2021	11/02/2026
92531H-AD-9	VERSCEND HOLDING CORP TL B				4.B FE	9,943,816	99.8750	9,900,084	9,912,474	9,898,589	(25,975)	(2,338)			4.104	4.068	FMAN	1,130	280,400	05/14/2021	08/27/2025
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL		D		4.A FE		99.7340								0.000	4.755	JAJO	2,554	37,413	05/03/2021	07/30/2027
92537E-AC-2	VERTIV GROUP CORPORATION TL-B				4.A FE	9,029,924	99.2860	8,926,522	8,990,716	8,926,522	(94,490)	37,042,161			2.844	2.772	MJSD	21,308	172,164	05/12/2021	03/02/2027
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL			2	5.A FE	5,368,310	94.2500	5,161,357	5,476,241	5,148,694	(168,272)	18,658			3.854	4.422	MJSD	586	187,952	04/26/2021	07/02/2025
G9368P-BE-3	VIRGIN MEDIA INV				3.C FE	10,018,750	99.8910	9,989,100	10,000,000	9,954,230	(4,577)	2,034			3.360	3.426	MJSD	15,865	127,350	08/27/2021	01/31/2029
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB			2	2.C FE	6,242,773	99.1720	6,197,178	6,248,919	6,243,362		1,038			1.855	1.879	FMAN	1,211	105,624	03/18/2021	12/31/2025
00215N-AK-6	VM CONSOLIDATED INC TLB				4.A FE	6,871,375	99.6670	6,825,823	6,848,629	6,825,823	(12,428)	(33,124)			3.417	3.444	MJSD	650	182,832	03/26/2021	03/24/2028
91834W-AC-4	VS BUYER LLC TERM LOAN B				4.B FE	613,126	99.4580	612,288	615,625	610,489	409	342			3.104	3.176	FMAN	1,691	17,992	12/31/2020	02/28/2027
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB				4.A FE	498,750	100.0750	500,375	500,000	498,789		39			4.250	4.293	MJSD	59	5,372	10/01/2021	09/22/2028
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB				4.B FE	2,556,172	99.8330	2,556,905	2,561,182	2,554,391	957	729			4.104	4.147	MJSD	292	94,317	03/24/2021	10/22/2026
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB			2	4.C FE	5,247,450	99.5420	5,279,882	5,304,175	5,239,900	158,366	9,670			2.604	2.862	MJSD	384	130,267	03/09/2021	10/23/2025
96208U-AT-8	WEX INC TERM LOAN				3.C FE	6,912,763	99.3750	6,904,078	6,947,500	6,904,078	(11,990)	3,306			2.354	2.435	JAJO	14,491	106,868	04/09/2021	03/31/2028
96244U-AF-4	WHATABRANDS LLC TLB				4.B FE	248,750	99.5450	248,863	250,000	248,813		63			3.750	3.834	FMAN	26	3,672	08/12/2021	08/03/2028
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL				4.B FE	9,125,162	100.0110	9,123,891	9,122,887	9,088,614	(29,468)	1,330			4.500	4.510	JAJO	1,140	387,633	03/18/2021	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L			2	4.C FE	7,198,627	97.7250	7,129,183	7,295,148	7,100,917	311,750	17,517			2.860	3.205	FMAN	19,273	197,976	03/08/2021	05/18/2025
97246F-AH-9	WILSONART LLC TL				4.B FE	8,814,541	99.9170	8,783,610	8,790,906	8,772,808		(41,732)			4.500	4.547	JAJO	102,449	200,746	04/01/2021	12/31/2026
92929L-AV-0	WMG ACQUISITION TRANCHE G TL				3.C FE	15,048,038	99.5500	15,006,372	15,074,206	14,994,275	(19,549)	3,014,371			2.229	2.300	FMAN	933	235,654	08/19/2021	01/20/2028
97939D-AD-5	WOODFORD EXPRESS LLC ITL			2	4.C FE	1,353,339	98.9000	1,458,287	1,474,506	1,372,617	115,082	22,770			6.000	8.489	MJSD	246	83,141	02/11/2021	01/27/2025
92937J-AM-5	WP CPP HOLDINGS INITIAL TL			2	5.A FE	5,236,145	95.5830	5,157,347	5,395,674	5,157,347	32,845	18,555			4.750	5.641	JAJO	45,563	135,891	07/12/2021	04/30/2025
BAS1AF-9F-8	WPG HOLDINGS LLC ITL				4.B Z	8,130,000	100.9000	8,072,000	8,000,000	8,072,000	(45,654)	(3,401)			5.750	5.316	JAN	12,778	42,972	11/17/2021	10/20/2025
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB			2	3.A FE	9,778,588	98.8390	9,672,730	9,786,349	9,672,730	(63,545)	(5,188)			1.854	1.875	MJSD	504	171,748	03/22/2021	05/30/2025
98379E-AE-6	XPO LOGISTICS TL			2	3.A FE	2,992,500	99.4880	2,984,640	3,000,000	2,984,640	(9,271)	1,411			1.853	1.920	MJSD	4,477	40,078	03/19/2021	02/24/2025
25471Y-AK-8	ZOOMINFO LLC INITIAL TL				3.B FE	12,294,507	100.1250	12,313,423	12,298,051	12,283,325	(4,740)	1,601			3.104	3.125	FMAN	1,060	256,755	07/22/2021	02/02/2026
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,505,240,722	XXX	1,498,018,240	1,513,468,945	1,490,318,945	(5,385,513)	119,887,356			XXX	XXX	XXX	3,028,044	33,778,197	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,644,906,720	XXX	1,620,116,214	1,671,442,003	1,611,791,126	(4,260,272)	179,773,053	12,264,421		XXX	XXX	XXX	4,025,760	40,652,234	XXX	XXX
7699999. Total - Issuer Obligations						26,341,140,065	XXX	26,713,026,177	25,762,171,181	26,064,781,565	(26,686,097)	(81,657,742)	5,803,444	134,854	XXX	XXX	XXX	221,989,557	630,535,667	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						15,221,645	XXX	15,673,822	14,857,620	14,997,499	(27,852)	(18,576)			XXX	XXX	XXX	49,177	866,301	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						10,899,604	XXX	10,915,782	10,903,764	10,913,089		16,791	6,055		XXX	XXX	XXX	101,805	459,779	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,043,939,020	XXX	1,063,767,676	1,124,085,884	1,041,895,046	450,232	(739,606)	293,129		XXX	XXX	XXX	3,286,283	17,565,731	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - SVO Identified Funds						237,899,873	XXX	235,459,001		235,459,001	(1,620,376)				XXX	XXX	XXX		2,930,889	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,644,906,720	XXX	1,620,116,214	1,671,442,003	1,611,791,126	(4,260,272)	179,773,053	12,264,421		XXX	XXX	XXX	4,025,760	40,652,234	XXX	XXX
8399999 - Total Bonds						29,294,006,926	XXX	29,658,958,672	28,583,460,452	28,979,837,324	(32,144,364)	97,373,920	18,367,050	134,854	XXX	XXX	XXX	229,452,581	693,010,601	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ .....4,361,340,578 1B ...$ .....568,942,509 1C ...$ .....1,111,847,364 1D ...$ .....1,159,365,158 1E ...$ .....1,058,868,900 1F ...$ .....1,475,870,951 1G ...$ 1,470,630,615

1B 2A ...$ .....2,360,137,280 2B ...$ .....3,932,569,414 2C ...$ 3,802,941,216

1C 3A ...$ .....1,166,430,743 3B ...$ .....1,498,033,201 3C ...$ 1,614,629,127

1D 4A ...$ .....1,004,180,636 4B ...$ .....1,313,980,129 4C ...$ 634,131,519

1E 5A ...$ .....175,535,624 5B ...$ .....191,154,039 5C ...$ 43,940,872

1F 6 .....$ 35,307,449

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
00085Q-60-5	COMMERCIAL BARGE SERIES B			47,998.000	1.00	50.000	2,399,900	50.000	2,399,900	1,243,105		108,436		1,156,795			1,156,795		5.B Z	08/20/2021
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE			812,000.000	25.00	25.360	20,592,320	25.360	20,592,320			823,287		20,592,320			20,592,320		2.C FE	01/20/2021
060505-81-5	BANK OF AMERICA			164,609.000	1.00	25.550	4,205,760	25.550	4,205,760			166,743		4,205,760			4,205,760		2.C FE	04/28/2021
126128-20-6	CNB FINANCIAL CORP INC			23,000.000	1.00	26.860	617,780	26.860	617,780	575,000		40,969		42,780			42,780		3.A	08/20/2020
32043P-20-5	FIRST GUARANTY BANCSHARES INC			50,000.000	1.00	26.900	1,344,750	26.895	1,344,750	1,250,000		50,156		94,750			94,750		6. *	04/22/2021
38143Y-66-5	GOLDMAN SACHS SERIES A			217,817.000	1.00	25.340	5,519,483	25.340	5,519,483			207,037		5,519,483			5,519,483		3.A FE	02/22/2018
38144G-80-4	GOLDMAN SACHS SERIES D			657,513.000	1.00	25.430	16,720,556	25.430	16,720,556			666,652		16,720,556			16,720,556		3.A FE	01/12/2021
38144X-60-9	GOLDMAN SACHS SERIES C			90,792.000	1.00	25.380	2,304,301	25.380	2,304,301			92,054		2,304,301			2,304,301		3.A FE	02/22/2018
56064Y-30-8	MAINSTREET BANCSHARES INC			24,080.000	1.00	26.990	649,919	26.990	649,919	602,000		45,150		47,919			47,919		3.C	09/11/2020
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P			200,000.000	100.00	92.000	18,400,000	92.000	18,400,000	13,600,000		1,250,000		4,800,000			4,800,000		3.B FE	09/22/1998
902973-15-5	US BANCORP SERIES H			739,063.000	1.00	24.820	18,343,544	24.820	18,343,544		165,263	628,828		18,343,544			18,343,544		2.A FE	01/26/2021
BA50H9-LW-6	QLIK PARENT INC.			23,265.000	1.00	1,553.720	36,147,224	1,553.717	36,147,224	28,950,555				7,196,668			7,196,668		6. *	07/01/2021
BA50HA-M1-0	CP OPCO INC. PREFERRED BLS			460.940	1.00	0.000		0.000											6. *	08/31/2016
S50767-05-2	HENKEL VORZUG		B	47,090.000	1.00	80.900	3,809,599	80.900	3,809,599	3,800,066	8,834	7,948		3,749		134,981	(131,232)	(36,662)	6. *	12/09/2021
S51692-18-4	DRAEGERWERK PREF AG		B	0.000	1.00	0.000		78.809			5								6. *	02/26/2021
S52712-76-7	SIXT PREF		B	0.000	1.00	0.000		99.061											6. *	02/26/2021
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV		B	8,964.000	1.00	201.830	1,809,206	201.830	1,809,206	1,672,080	8,841	7,676		161,999		183,992	(21,993)	(51,270)	6. *	08/20/2021
S55456-70-1	JUNGHEINRICH PREF AG		B	0.000	1.00	0.000		50.711			11								6. *	11/30/2020
S58433-29-3	SARTORIUS PREF AG		B	915.000	1.00	676.860	619,328	676.861	619,328	583,029				53,045		6,237	46,808	(16,747)	6. *	08/20/2021
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE		B	13,203.000	0.10	94.890	1,252,806	94.888	1,252,806	1,002,097	7,710	25,349		271,214			271,214	(50,947)	6. *	03/08/2021
00085Q-40-7	AMERICAN COM BARG SER A PREF STOCK			51,408.000	25.00	23.520	1,208,884	25.500	1,310,904	1,192,293		87,100			13,389	66	13,323		4.C Z	08/20/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							135,945,359	XXX	136,047,379	54,470,225	190,663	4,207,385		81,514,883	13,389	325,276	81,202,996	(155,625)	XXX	XXX
8999999 - Total Preferred Stocks							135,945,359	XXX	136,047,379	54,470,225	190,663	4,207,385		81,514,883	13,389	325,276	81,202,996	(155,625)	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$ 18,343,544	2B ...$	2C ...$ 24,798,080				
1C	3A ...$ 25,162,119	3B ...$ 18,400,000	3C ...$ 649,919				
1D	4A ...$	4B ...$	4C ...$ 1,208,884				
1E	5A ...$	5B ...$ 2,399,900	5C ...$				
1F	6 ...$ 44,982,913						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G88473-14-8	3I GROUP PLC		B	63,754.000	1,251,235	19.626	1,251,235	932,725	16,344	12,664		185,029	22,119	162,910	(596)	08/20/2021	
88579Y-10-1	3M COMPANY			19,997.000	3,552,067	177.630	3,552,067	3,372,327		56,743		22,085	123,937	(101,853)		11/02/2021	
S43182-60-9	AANNEMINGSMAATSCHAPPIJ CFE NV		B	0.000		102.417			15							10/01/2020	
S73800-62-5	AAREAL BANK AG		B	0.000		31.986			14							06/30/2020	
S71088-99-1	ABB LTD-REG CMN STK		B	89,921.000	3,444,266	38.303	3,444,266	3,081,415	7,743			357,557	12,216	345,341	5,294	12/09/2021	
002824-10-0	ABBOTT LABS			136,988.000	19,279,691	140.740	19,279,691	16,620,133		41,072		2,278,229	232,937	2,045,292		12/09/2021	
00287Y-10-9	ABBVIE INC			134,682.000	18,235,943	135.400	18,235,943	15,022,412		105,785		2,767,828	233,010	2,534,818		12/09/2021	
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.		B	0.000		20.828				684						11/30/2016	
003654-10-0	ABIOMED INC			1,153.000	414,123	359.170	414,123	306,602				39,585	4,361	35,224		08/20/2021	
00404A-10-9	ACADIA HEALTHCARE CO INC			9,813.000	595,649	60.700	595,649	457,268				36,952	165	36,786		08/20/2021	
G1151C-10-1	ACCENTURE PLC		D	48,771.000	20,218,018	414.550	20,218,018	16,873,932		17,841		3,199,433	70,780	3,128,653		12/09/2021	
S55791-07-3	ACCIONA		B	0.000		191.872			9							10/01/2020	
F00189-12-0	ACCOR S.A.		B	20,944.000	677,608	32.353	677,608	616,491				(6,406)	4,916	(11,321)	(36,613)	08/20/2021	
E0060D-14-5	ACERINOX		B	0.000		13.928			24							06/30/2020	
S57157-74-5	ACKERMANS & VAN HAAREN		B	0.000		172.083			12							11/30/2020	
SB8BSR-Y1-6	ACTIVIA PROPERTIES REIT INC		B	0.000		4,095.593				164						06/30/2020	
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV		B	2.000	54	26.804	54	45	32	1		2		2	(3)	08/20/2021	
00507V-10-9	ACTIVISION BLIZZARD INC			85,185.000	5,667,358	66.530	5,667,358	5,360,845		3,214		71,424	622,559	(551,135)		12/09/2021	
005098-10-8	ACUSHNET HOLDINGS CORP			20,922.000	1,110,540	53.080	1,110,540	801,686		9,663		184,974	47,488	137,486		08/20/2021	
H00392-31-8	ADECCO GHESEREX		B	0.000		52.351			30,044							03/17/2020	
D0066B-18-5	ADIDAS SALOMON AG		B	5,523.000	1,590,287	287.939	1,590,287	1,386,105	4,783	4,342		(54,488)	259,728	(314,216)	(68,692)	08/20/2021	
G0110T-10-6	ADMIRAL GROUP PLC		B	12,487.000	533,944	42.760	533,944	493,509		2,778		45,392	10,279	35,113	(4,957)	11/02/2021	
00724F-10-1	ADOBE INC			35,532.000	20,148,776	567.060	20,148,776	19,570,659				222,308	2,317,892	(2,095,584)		12/09/2021	
00751Y-10-6	ADVANCED AUTO PARTS INC.			8,178.000	1,961,739	239.880	1,961,739	1,834,741	8,178	2,315		126,997		126,997		12/09/2021	
007903-10-7	ADVANCED MICRO DEVICES INC			88,359.000	12,714,860	143.900	12,714,860	10,287,424				2,061,656	11,055	2,050,600		12/09/2021	
S68704-90-7	ADVANTEST CORP		B	13,800.000	1,306,239	94.655	1,306,239	1,133,843		1,999		150,379		150,379	(28,595)	12/09/2021	
N3501V-10-4	ADYEN NV		B	203.000	533,613	2,628.637	533,613	361,315				70,218	18,484	51,734	(27,040)	08/20/2021	
SB1G5X-P1-4	AEDIFICA REIT SA		B	2,513.000	328,359	130.664	328,359	324,480		7		529		529	3,349	12/01/2021	
S59273-75-5	AEGON		B	276,319.000	1,380,412	4.996	1,380,412	1,290,478				99,061		99,061	(9,126)	12/09/2021	
SBVRZ8-L1-3	AENA SA		B	0.000		157.843				1,729						11/30/2016	
S64800-48-5	AEON LTD		B	42,000.000	988,042	23.525	988,042	968,518	5	4,449		(58,468)	25,726	(84,193)	(48,304)	11/02/2021	
00130H-10-5	AES CORP			95,867.000	2,329,568	24.300	2,329,568	2,225,165		5,739		7,627	58,510	(50,883)		12/09/2021	
001055-10-2	AFLAC INC.			69,160.000	4,038,252	58.390	4,038,252	3,708,701		21,622		261,092	24,157	236,935		12/09/2021	
S60552-08-0	AGC INC		B	0.000		31.566			6							11/16/2018	
SB86S2-N0-6	AGEAS NV		B	17,342.000	898,306	51.799	898,306	806,350	3,431	8,515		56,822	12,835	43,987	(33,083)	08/20/2021	
00846U-10-1	AGILENT TECHNOLOGIES INC			34,487.000	5,505,850	159.650	5,505,850	5,240,554		2,960		211,516	38,978	172,538		12/09/2021	
00848J-10-4	AGILITI INC			25,759.000	596,578	23.160	596,578	454,978				141,600	2,151	139,450		12/17/2021	
00123Q-10-4	AGNC INVESTMENT REIT CORP			54,776.000	823,831	15.040	823,831	823,831	6,573	15,340			47,394	(47,394)		12/09/2021	
S20098-23-2	AGNICO EAGLE MINES LTD COM		B	5,420.000	288,303	53.192	288,303	267,491		3,516		(15,916)	16,824	(32,740)	2,792	08/20/2021	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		B	522,660.000	5,269,307	10.082	5,269,307	5,003,695		24,221		(167,217)	765,892	(933,108)	(10,005)	12/09/2021	
00912X-30-2	AIR LEASE CORP			18,782.000	830,728	44.230	830,728	638,976	3,475	5,698		55,348	13,094	42,254		10/20/2021	
009158-10-6	AIR PRODUCTS & CHEM			14,847.000	4,517,348	304.260	4,517,348	4,208,256	22,271	9,807		250,468	50,225	200,243		11/02/2021	
009066-10-1	AIRBNB INC CLASS A			22,362.000	3,723,049	166.490	3,723,049	3,723,049					255,748	(255,748)		12/09/2021	
S60107-02-6	AISIN CORP		B	100.000	3,830	38.296	3,830	2,468	9	138		1,197		1,197	(365)	02/19/2020	
D0198L-14-3	AIXTRON SE		B	0.000		23.781			4							06/30/2020	
J00882-12-6	AJINOMOTO		B	46,100.000	1,399,954	30.368	1,399,954	1,374,843		782		43,233		43,233	(18,122)	12/09/2021	
SB02R4-D9-2	AKER		B	0.000		91.852			57							10/01/2020	
00973Y-10-8	AKERO THERAPEUTICS INC			8,287.000	175,270	21.150	175,270	170,317				4,953	22,081	(17,128)		08/20/2021	
SBJ2KS-G2-8	AKZO NOBEL NV		B	19,227.000	2,109,967	109.740	2,109,967	2,020,089		6,001		54,970	44,541	10,430	(31,829)	12/09/2021	
011659-10-9	ALASKA AIR GROUP, INC.			8,517.000	443,736	52.100	443,736	442,956				780	49,997	(49,217)		12/17/2021	
012348-10-8	ALBANY INTERNATIONAL CORP.			7,748.000	685,311	88.450	685,311	492,978	1,627	3,677		108,169	1,116	107,054		08/20/2021	
012653-10-1	ALBEMARLE CORP			8,309.000	1,942,395	233.770	1,942,395	1,891,284	3,241	976		51,111	152,408	(101,296)		11/02/2021	
H01301-12-8	ALCON INC		B	40,119.000	3,555,077	88.613	3,555,077	3,227,178	123	399		239,549	1,379	238,170	14,129	12/09/2021	
015271-10-9	ALEXANDRIA REAL ESTATE			17,479.000	3,897,118	222.960	3,897,118	3,511,762	20,101	9,874		336,901		336,901		12/09/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
W04008-15-2	ALFA LAVAL		B	25,039.000	1,007,771	40.248	1,007,771	980,855				61,315	47,047	14,268	(34,399)	12/09/2021	
016255-10-1	ALIGN TECHNOLOGY INC			6,954.000	4,570,030	657.180	4,570,030	4,305,939				84,732	81,056	3,676		12/09/2021	
01626P-30-4	ALIMENTATION COUCHE TARD MULTI VOT		B	36,125.000	1,515,754	41.959	1,515,754	1,240,044				266,349		266,349	9,362	12/09/2021	
017175-10-0	ALLEGHANY CORP.			1,046.000	698,299	667.590	698,299	511,703				66,839		66,839		09/23/2020	
01749D-10-5	ALLEGRO MICROSYSTEMS INC			18,131.000	655,980	36.180	655,980	451,034				159,130	3,439	155,690		11/09/2021	
D03080-11-2	ALLIANZ SE-REG COM STK		B	16,987.000	4,011,302	236.140	4,011,302	3,884,263	30,376	10,107		103,631	4,401	99,230	(83,212)	12/09/2021	
S59142-70-3	ALLREAL HLD N		B	0.000		211.874			19							06/30/2020	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC			10,536.000	1,786,695	169.580	1,786,695	1,692,432				63,921	102,867	(38,946)		12/09/2021	
02079K-30-5	ALPHABET INC CLASS A			22,277.000	64,537,360	2,897.040	64,537,360	60,421,698				3,376,786	422,109	2,954,677		12/09/2021	
02079K-10-7	ALPHABET INC CLASS C			21,312.000	61,668,190	2,893.590	61,668,190	56,707,670				4,113,644	690,411	3,423,233		12/09/2021	
F0259M-47-5	ALSTOM S.A.		B	17,165.000	609,416	35.503	609,416	609,415				11,814	37,717	(25,903)	(11,814)	12/09/2021	
D0378R-10-0	ALSTRIA OFFICE		B	0.000		18.701			5							02/26/2021	
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			11,513.000	593,725	51.570	593,725	431,881	878	1,769		(16,129)	30,972	(47,100)		12/23/2021	
02209S-10-3	ALTRIA GROUP INC.			130,646.000	6,191,314	47.390	6,191,314	5,721,570	117,581	59,918		439,836	44,045	395,791		12/09/2021	
00166B-10-5	ALX ONCOLOGY HOLDINGS INC			4,275.000	91,870	21.490	91,870	91,870				(10,036)	203,262	(213,298)		08/20/2021	
E04908-11-2	AMADEUS IT HOLDING CMN STK		B	24,879.000	1,687,358	67.823	1,687,358	1,509,302	1,329	3,637		111,394	765	110,630	(46,260)	12/09/2021	
023135-10-6	AMAZON COM INC			32,948.000	109,859,834	3,334.340	109,859,834	105,809,298				1,537,763	351,057	1,186,706		12/09/2021	
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA			52,373.000	1,424,546	27.200	1,424,546	1,424,546					451,575	(451,575)		12/09/2021	
G0250X-10-7	AMCOR PLC		D	60,445.000	725,944	12.010	725,944	627,704		20,998		20,299	26,066	(5,767)		08/20/2021	
023436-10-8	AMEDISYS INC			3,688.000	597,013	161.880	597,013	575,143				(66,730)	65,391	(132,121)		12/29/2021	
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC			21,470.000	1,230,016	57.290	1,230,016	1,007,853		16,984		194,640	1,250	193,390		11/11/2021	
025537-10-1	AMERICAN ELEC PWR INC			38,266.000	3,404,526	88.970	3,404,526	3,145,839		35,626		178,697	73,797	104,900		11/02/2021	
025816-10-9	AMERICAN EXPRESS CO			60,690.000	9,928,884	163.600	9,928,884	9,603,825		6,334		135,595	442,071	(306,476)		12/09/2021	
025932-10-4	AMERICAN FINANCIAL GROUP INC			10,193.000	1,399,703	137.320	1,399,703	1,229,074		102,975		120,845	4,302	116,543		12/09/2021	
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A			60,677.000	2,646,124	43.610	2,646,124	2,210,534		12,454		421,134	12,513	408,621		12/03/2021	
026874-78-4	AMERICAN INTL GROUP INC			15,175.000	862,851	56.860	862,851	704,075		11,788		108,152		108,152		08/20/2021	
03027X-10-0	AMERICAN TOWER CORP			34,573.000	10,112,603	292.500	10,112,603	9,291,452	48,056	18,641		609,824	143,495	466,329		12/09/2021	
030420-10-3	AMERICAN WATER WORKS CO INC			14,646.000	2,766,044	188.860	2,766,044	2,478,510		10,690		201,431		201,431		11/02/2021	
03064D-10-8	AMERICOLD REALTY TRUST			58,874.000	1,930,478	32.790	1,930,478	1,690,975	12,952	10,671		235,234	262,938	(27,704)		10/06/2021	
03076C-10-6	AMERIPRISE FINL INC			7,284.000	2,197,291	301.660	2,197,291	1,929,452		13,003		155,199	36,254	118,945		11/02/2021	
03076K-10-8	AMERIS BANCORP			16,109.000	800,295	49.680	800,295	583,197	2,416	5,771		103,952	1,000	102,953		08/20/2021	
03073E-10-5	AMERISOURCEBERGEN CORP			21,184.000	2,815,142	132.890	2,815,142	2,540,568		9,120		268,913		268,913		12/09/2021	
031162-10-0	AMGEN INC			36,972.000	8,317,591	224.970	8,317,591	7,672,169		75,990		373,976	75,770	298,206		11/02/2021	
03152W-10-9	AMICUS THERAPEUTICS INC			30,006.000	346,569	11.550	346,569	286,557				18,120	88,088	(69,968)		08/26/2021	
032095-10-1	AMPHENOL CORP.			47,075.000	4,117,180	87.460	4,117,180	3,163,905	9,415	9,611		701,890	25,369	676,521		11/02/2021	
032654-10-5	ANALOG DEVICES INC			46,195.000	8,119,695	175.770	8,119,695	8,014,037		34,992		105,658	124,355	(18,697)		12/09/2021	
SB1WVF-68-5	ANDRITZ AG		B	0.000		56.682			5							02/26/2021	
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK		B	58,436.000	2,387,123	40.850	2,387,123	1,777,798		55,750		361,589	149,231	212,358	(12,409)	11/02/2021	
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV		B	33,660.000	2,035,249	60.465	2,035,249	1,866,390	21,463	24,759		27,980	23,923	4,057	(77,474)	12/09/2021	
J01554-10-4	ANRITSU CORP		B	0.000		16.531			3							07/12/2018	
03662Q-10-5	ANSYS INC			9,756.000	3,913,327	401.120	3,913,327	3,747,976				165,351		165,351		12/09/2021	
036752-10-3	ANTHEM INC			19,523.000	9,049,691	463.540	9,049,691	7,645,596		29,137		1,195,891	10,993	1,184,898		12/09/2021	
S60655-86-7	ANZ NATIONAL BANK		B	72,193.000	1,443,943	20.001	1,443,943	1,228,588		50,325		60,394	9,878	50,516	1,095	08/20/2021	
G0403H-10-8	AON PLC CLASS A			15,743.000	4,731,716	300.560	4,731,716	4,440,697		5,482		277,520	55,141	222,379		11/02/2021	
K0514G-10-1	AP MOLLER MAERSK B		B	0.000		2,776.228			843							03/17/2020	
S62473-06-1	APA GROUP UNITS		B	89,527.000	654,811	7.314	654,811	594,736	16,253			52,556	24,115	28,441	7,520	12/09/2021	
03750L-10-9	APARTMENT INCOME REIT CORP			37,795.000	2,066,253	54.670	2,066,253	1,882,707		13,058		182,443	2,796	179,647		12/03/2021	
03753U-10-6	APELLIS PHARMACEUTICALS INC			6,694.000	316,492	47.280	316,492	212,585				21,314	74,857	(53,543)		11/16/2021	
037833-10-0	APPLE INC.			1,192,415.000	211,737,132	177.570	211,737,132	169,240,259		337,606		35,541,445	1,103,388	34,438,057		12/09/2021	
03820C-10-5	APPLIED INDUSTRIAL TECH INC			6,997.000	718,592	102.700	718,592	484,317		5,340		141,455		141,455		08/20/2021	
038222-10-5	APPLIED MATERIALS INC			69,962.000	11,008,041	157.360	11,009,220	9,017,212		26,127		1,749,876	27,342	1,722,534		12/09/2021	
SBM677-T6-3	APPLUS SERVICES SA		B	0.000		9.061			3							06/30/2020	
038336-10-3	APTARGROUP INC			9,633.000	1,179,850	122.480	1,179,850	1,066,323		8,300		(42,171)	65,967	(108,138)		12/17/2021	
G6095L-10-9	APTIV PLC			6,676.000	1,101,206	164.950	1,101,206	718,721				173,258	12,292	160,966		08/20/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03852U-10-6	ARAMARK			53,869.000	1,985,073	36.850	1,985,073	1,864,979		3,914		18,854	5,589	13,265		12/09/2021	
S57692-09-7	ARCADIS NV		B	5,249.000	252,734	48.149	252,734	245,591				13,978		13,978	(6,834)	08/20/2021	
L0302D-21-0	ARCELORMITTAL SA		B	22,936.000	734,101	32.006	734,101	703,351				50,600	42,697	7,903	(19,850)	08/20/2021	
G0450A-10-5	ARCH CAPITAL GROUP			40,042.000	1,779,867	44.450	1,779,867	1,699,865				80,002	21,312	58,690		12/09/2021	
039483-10-2	ARCHER DANIELS MIDLAND CO			49,971.000	3,377,540	67.590	3,377,540	3,159,579		14,762		217,960		217,960		12/09/2021	
040047-60-7	ARENA PHARMACEUTICALS INC			4,107.000	381,705	92.940	381,705	191,992				134,359	4,180	130,179		08/20/2021	
SBNHKY-X4-4	ARGENX		B	5,598.000	2,007,214	358.559	2,007,214	1,648,112				347,511	28,288	319,223	(35,766)	12/09/2021	
040413-10-6	ARISTA NETWORKS INC			28,912.000	4,156,100	143.750	4,156,100	3,265,844				855,626	12,667	842,958		11/23/2021	
F0392W-12-5	ARKEMA EUR10		B	7,041.000	991,670	140.842	991,670	899,147		3,901		74,977		74,977	(16,698)	12/09/2021	
363576-10-9	ARTHUR J GALLAGHER & CO			18,251.000	3,096,647	169.670	3,096,647	2,986,493		7,644		110,154		110,154		12/09/2021	
S60544-09-5	ASAHI GROUP HOLDINGS LTD		B	52,700.000	2,047,499	38.852	2,047,499	2,034,899	25,264	3,255		42,303	197,299	(154,995)	(47,263)	12/09/2021	
J0242P-11-0	ASAHI KASEI CORP		B	26,000.000	244,071	9.387	244,071	192,786	11	7,132		6,440		6,440	(27,922)	06/26/2020	
04342Y-10-4	ASANA INC CLASS A			12,906.000	962,142	74.550	962,142	952,463				9,680		9,680		12/09/2021	
G05320-10-9	ASHTEAD GROUP PLC		B	29,522.000	2,375,973	80.481	2,375,973	1,965,305		3,389		291,209	9,675	281,534	10,039	12/09/2021	
SB929F-46-4	ASML HOLDING N.V.		B	17,669.000	14,199,852	803.659	14,199,852	11,884,151		23,671		1,785,177	280,876	1,504,301	(324,188)	12/09/2021	
045327-10-3	ASPEN TECHNOLOGY			3,558.000	541,528	152.200	541,528	381,740				89,780	11,965	77,814		08/20/2021	
W0817X-20-4	ASSA ABLOY B ORD		B	0.000		30.506				4,136						06/08/2015	
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC			12,731.000	333,680	26.210	333,680	295,792				21,772	11,849	9,923		08/20/2021	
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.		B	35,172.000	745,155	21.186	745,155	482,931		52,909		179,915		179,915	(48,435)	09/23/2020	
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568		B	28,455.000	773,901	27.197	773,901	698,535	12,898	896		9,541	20,028	(10,488)	(8,735)	11/02/2021	
G2386T-10-9	ASSURA REIT PLC		B	372,194.000	351,876	0.945	351,876	351,875	3,640	7,602		(5,872)	21,534	(27,406)	(5,060)	10/18/2021	
04621X-10-8	ASSURANT I NC			2,170.000	338,216	155.860	338,216	232,161		5,772		42,619		42,619		09/23/2020	
G0585R-10-6	ASSURED GUARANTY LTD			15,708.000	788,542	50.200	788,542	546,556		8,366		167,231	15,296	151,935		08/20/2021	
J96216-12-2	ASTELLAS PHARMA INC		B	29,300.000	475,929	16.243	475,929	459,654	10	6,941		34,757	12,076	22,682	(29,610)	08/20/2021	
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL		D	2.000	117	58.250	117	117		1			35,425	(35,425)		07/22/2021	
S09895-29-3	ASTRAZENECA PLC ORD USD0.25		B	76,323.000	8,970,943	117.539	8,970,943	8,620,399		15,256		236,369	392,992	(156,623)	(37,634)	12/09/2021	
00206R-10-2	AT&T INC			588,468.000	14,476,313	24.600	14,476,313	14,282,760		79,990		189,372	490,065	(300,693)		12/09/2021	
T05404-10-7	ATLANTIA S.P.A.		B	39,210.000	778,311	19.850	778,311	741,716				62,557	5,175	57,383	(25,962)	11/02/2021	
04911A-10-7	ATLANTIC UNION BANKSHARES CORP			21,719.000	809,902	37.290	809,902	645,981		14,196		48,938	1,328	47,610		08/20/2021	
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU		D	19,059.000	681,550	35.760	681,550	602,936		24,463		(2,885)	33,748	(36,634)		08/20/2021	
SBD97B-N2-3	ATLAS COPCO A		B	34,914.000	2,413,248	69.120	2,413,248	1,996,491		10,560		386,021	92,659	293,362	(89,336)	12/09/2021	
SBD97B-S7-7	ATLAS COPCO CLASS B		B	27,562.000	1,620,139	58.782	1,620,139	1,497,009		1,554		191,232	19,208	172,025	(68,103)	12/09/2021	
S54855-27-5	AURUBIS AG		B	0.000		86.377			15							10/01/2020	
052769-10-6	AUTODESK INCORPORATED			21,284.000	5,984,848	281.190	5,984,848	5,702,133				27,345	470,440	(443,095)		12/09/2021	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			33,172.000	8,179,552	246.580	8,179,552	6,939,401	30,684	19,406		1,050,407	83,989	966,418		12/09/2021	
053332-10-2	AUTOZONE INC			1,759.000	3,687,550	2,096.390	3,687,550	3,038,162				634,574		634,574		12/09/2021	
053484-10-1	AVALONBAY CMNTYS INC			36,871.000	9,313,246	252.590	9,313,246	7,890,950	58,625	55,156		1,350,301	22,069	1,328,233		12/09/2021	
05352A-10-0	AVANTOR INC			79,473.000	3,348,992	42.140	3,348,992	3,066,887				282,105		282,105		12/09/2021	
G0683Q-10-9	AVIVA ORD GBP0.25		B	450,422.000	2,503,743	5.559	2,503,743	2,325,185		12,308		114,963		114,963	29,105	12/09/2021	
F06106-10-2	AXA		B	87,184.000	2,596,129	29.778	2,596,129	2,380,873		10,368		210,118	1,535	208,583	(55,766)	12/09/2021	
S71558-84-5	BACHEM HOLDING AG-REG B		B	0.000		805.472			6							06/30/2020	
SB3M4R-76-2	BADGER DAYLIGHTING LTD		B	0.000		27.550			8							06/30/2020	
056525-10-8	BADGER METER INC			4,790.000	510,422	106.560	510,422	413,140		2,538		40,580	2,503	38,078		12/17/2021	
S02634-94-7	BAE SYSTEMS ORD GBP0.025		B	115,384.000	859,238	7.447	859,238	762,976		26,290		56,438	10,163	46,274	(3,064)	11/02/2021	
05722G-10-0	BAKER HUGHES CO			59,001.000	1,419,564	24.060	1,419,564	1,355,876		4,166		18,573	85,130	(66,557)		12/09/2021	
058498-10-6	BALL CORP COM			28,555.000	2,748,990	96.270	2,748,990	2,524,142		7,125		88,281		88,281		12/09/2021	
H04530-20-2	BALOISE HOLDING NAMEN		B	2,044.000	334,479	163.639	334,479	311,798				20,185	19,739	445	2,496	08/20/2021	
S57059-46-1	BANCO SANTANDER SA EUR 0.5		B	171,021.130	571,884	3.344	571,884	471,894		13,418		39,746	26,191	13,555	(22,564)	08/20/2021	
05988J-10-3	BANDWIDTH INC CLASS A			8,199.000	588,360	71.760	588,360	583,417				(61,224)	171,179	(232,403)		11/29/2021	
060505-10-4	BANK AMER CORP COM			572,456.000	25,468,567	44.490	25,468,567	24,169,192		148,254		922,037	1,294,244	(372,207)		12/09/2021	
064058-10-0	BANK NEW YORK MELLON CORP			28,797.000	1,672,530	58.080	1,672,530	1,196,029		25,118		329,774	11,933	317,841		08/20/2021	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM		B	60,452.000	4,285,696	70.894	4,285,696	3,846,994	47,274	15,197		365,309		365,309	(25,781)	12/09/2021	
S60757-56-4	BANK OF KYOTO LTD		B	0.000		38.948			5							07/12/2018	
S20760-09-6	BANK OF MONTREAL		B	28,013.000	3,020,299	107.818	3,020,299	2,578,871		24,065		275,810	38,831	236,979	(8,951)	12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
S54740-08-9	BANKINTER		B	0.000		5.511			17							11/30/2020	
06652K-10-3	BANKUNITED INC			16,316.000	690,330	42.310	690,330	488,585		9,146		76,279		76,279		08/20/2021	
G08036-12-4	BARCLAYS ORD GBP0.25		B	151,598.000	383,970	2.533	383,970	179,265		6,263		76,453		76,453	3,558	06/26/2020	
SBMB3B-N1-4	BARCO NV		B	0.000		22.520			5							02/26/2021	
S00811-80-2	BARRATT DEVELOPMENTS PLC		B	66,707.000	675,828	10.131	675,828	511,936		19,804		77,600	23,410	54,190	(2,722)	11/02/2021	
S20246-44-3	BARRICK GOLD CORP COM NPV		B	74,408.000	1,416,706	19.040	1,416,706	1,354,942		8,236		35,915	1,978	33,937	(20,071)	11/02/2021	
S50865-77-3	BASF SE		B	13,799.000	969,465	70.256	969,465	856,077	27,946	16,414		(2,871)	51,296	(54,167)	(47,282)	08/20/2021	
070830-10-4	BATH AND BODY WORKS INC			26,042.000	1,817,471	69.790	1,817,471	1,817,471		3,004			79,191	(79,191)		12/09/2021	
SB17M2-N2-3	BAUER AG		B	0.000		18.627			1							06/28/2018	
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC			80,326.000	2,221,898	27.661	2,221,898	2,031,421				180,326	1,289	179,037	10,151	12/09/2021	
071813-10-9	BAXTER INTL INC			52,893.000	4,540,335	85.840	4,540,335	4,099,512	10,356	6,919		341,690		341,690		12/09/2021	
S50692-11-0	BAYER AG ORD NPV		B	0.000		53.448			2,714							03/08/2021	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		B	19,377.000	1,949,923	100.631	1,949,923	1,842,080	8,052	4,962		72,271	31,950	40,321	(36,698)	12/09/2021	
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49		B	35,924.000	214,477	5.970	214,477	214,477	133	3,986		5,800	20,023	(14,224)	(5,800)	08/20/2021	
S59324-09-5	BECHTLE AG		B	0.000		212.729			13							06/28/2018	
075887-10-9	BECTON DICKINSON			24,457.000	6,150,446	251.480	6,150,446	5,816,406		26,190		179,187	7,200	171,987		12/09/2021	
S40826-28-1	BEFIMMO SA		B	0.000		42.643			15							11/30/2020	
S51074-01-1	BEIERSDORF AG		B	22,440.000	2,306,386	102.780	2,306,386	2,301,271	486	3,046		28,290	15,875	12,415	(23,175)	12/09/2021	
S58274-31-7	BEKAERT SA		B	0.000		43.837			19							06/30/2020	
S41529-52-0	BELIMO HOLDING AG		B	0.000		8,117.728			32							06/30/2020	
079823-10-0	BELLRING BRANDS INC CLASS A			10,160.000	289,865	28.530	289,865	245,976				21,345	16,939	4,406		08/20/2021	
G1191G-13-8	BERKELEY GROUP HOLDINGS (THE) PLC		B	1.000	65	64.675	65	55				11		11	(1)	09/06/2021	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			98,733.000	29,521,167	299.000	29,521,167	26,030,075				2,378,069	331,544	2,046,526		12/09/2021	
086516-10-1	BEST BUY CO INC			25,996.000	2,641,194	101.600	2,641,194	2,641,194	18,197	1,358			354,753	(354,753)		12/09/2021	
S61446-90-2	BHP BILLITON LTD COMN STOCK		B	116,562.000	3,516,976	30.173	3,516,976	2,987,120		109,430		363,551	109,456	254,095	(105,410)	11/02/2021	
G10879-10-7	BHP GROUP PLC		B	87,932.000	2,619,594	29.791	2,619,594	2,036,185		73,916		382,772	57,418	325,354	(19,476)	11/02/2021	
G1093E-10-8	BIG YELLOW GROUP PLC		B	22,766.000	526,360	23.120	526,360	420,352	6,246	1,865		114,038	31,346	82,691	(8,029)	08/18/2021	
S51173-81-3	BILFINGER BERGER SE		B	0.000		37.414			4							02/26/2021	
090043-10-0	BILL COM HOLDINGS INC			7,983.000	1,988,964	249.150	1,988,964	1,988,964					42,869	(42,869)		12/09/2021	
090572-20-7	BIO RAD LABORATORIES INC			4,040.000	3,052,503	755.570	3,052,503	3,046,367				6,136		6,136		12/09/2021	
09077B-10-4	BIOATLA INC			5,031.000	98,759	19.630	98,759	98,759					100,631	(100,631)		08/20/2021	
09062X-10-3	BIOGEN INC			1,934.000	464,005	239.920	464,005	452,386				(2,905)	132,850	(135,755)		08/20/2021	
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC			16,078.000	1,076,744	66.970	1,076,744	714,020				298,094	189	297,905		08/20/2021	
09180C-10-6	BJS RESTAURANTS INC			13,586.000	469,396	34.550	469,396	469,396					100,931	(100,931)		10/12/2021	
SB76D4-10-3	BKW N AG		B	0.000		132.640			24							11/30/2020	
09247X-10-1	BLACKROCK INC			8,008.000	7,331,804	915.560	7,331,804	6,643,939		56,668		380,348	235,829	144,520		11/02/2021	
09260D-10-7	BLACKSTONE INC			44,889.000	5,808,188	129.390	5,808,188	5,535,344		13,051		237,499	551,401	(313,901)		11/02/2021	
S73096-81-0	BNP PARIBAS S.A.		B	71,040.000	4,909,406	69.108	4,909,406	4,601,267		12,181		254,340		254,340	(57,047)	12/09/2021	
Y0920U-10-3	BOC HONG KONG HOLDINGS		B	158,000.000	517,798	3.277	517,798	483,790		6,076		20,227		20,227	(1,362)	11/02/2021	
097023-10-5	BOEING CO			45,800.000	9,220,456	201.320	9,220,456	9,022,831				(49,502)	437,622	(487,124)		12/09/2021	
09857L-10-8	BOOKING HOLDINGS INC			3,622.000	8,690,011	2,399.230	8,690,011	8,089,853				311,092	109,910	201,182		12/09/2021	
099502-10-6	BOOZ ALLEN HAMILTON			19,671.000	1,667,904	84.790	1,667,904	1,650,483		6,143		17,421	36,168	(18,747)		12/09/2021	
099724-10-6	BORG WARNER INC.			44,141.000	1,989,435	45.070	1,989,435	1,978,949		4,078		10,486	56,690	(46,204)		12/09/2021	
SBLNN0-G8-4	BOSSARD HOLDING AG		B	0.000		367.715			17							06/30/2020	
101137-10-7	BOSTON SCI ENTIFIC CORP COM			39,153.000	1,663,219	42.480	1,663,219	1,433,365				90,369	45,312	45,057		08/20/2021	
S07980-59-2	BP PLC		B	819,042.000	3,666,409	4.476	3,666,409	3,421,391		63,252		177,263	141,266	35,997	(11,274)	12/09/2021	
104674-10-6	BRADY CORPORATION			12,052.000	649,603	53.900	649,603	558,160		5,753		27,942	4,785	23,157		12/17/2021	
SB4YVF-56-3	BRENNTAG AG		B	4,226.000	382,446	90.498	382,446	178,577	1,597	5,094		76,926		76,926	(21,994)	06/09/2020	
J04578-12-6	BRIDGESTONE		B	43,800.000	1,882,386	42.977	1,882,386	1,830,979	32,452	4,868		83,142	49,562	33,581	(41,320)	12/09/2021	
10918L-10-3	BRIGHAM MINERALS INC CLASS A			15,637.000	329,784	21.090	329,784	329,784		6,255			28,525	(28,525)		11/04/2021	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I			5,641.000	710,089	125.880	710,089	677,435				(65,723)	49,397	(115,120)		12/16/2021	
110122-10-8	BRISTOL MYERS SQUIBB CO	DB		201,245.000	12,547,626	62.350	12,547,626	11,738,597		44,579		732,361	223,833	508,528		12/09/2021	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25		B	59,185.000	2,191,259	37.024	2,191,259	2,054,965	42,576	25,631		136,801	9,617	127,185	(19,667)	11/02/2021	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			20,247.000	514,476	25.410	514,476	465,681				48,795		48,795		10/06/2021	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11135F-10-1	BROADCOM INC			31,223.000	20,776,096	665.410	20,776,096	15,837,201		179,685		4,497,102		4,497,102		12/09/2021	
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU		B	2.000	126	62.890	126	99				25	964	(939)	3	08/20/2021	
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A		B	85,206.000	5,152,900	60.476	5,152,900	4,552,985		6,129		440,746	26,008	414,738	15,495	12/09/2021	
115637-20-9	BROWN FORM AN CORP CLASS B			24,012.000	1,749,514	72.860	1,749,514	1,706,869		29,122		42,646	5,917	36,729		11/02/2021	
117043-10-9	BRUNSWICK CORP.			9,923.000	999,544	100.730	999,544	675,986		9,410		142,042	15,550	126,492		11/17/2021	
G16612-10-6	BT GROUP PLC ORD GBP0.05		B	470,008.000	1,079,359	2.296	1,079,359	824,280	14,642			140,750	44,864	95,887	(63)	08/20/2021	
SB07ZB-W6-1	BUCHER INDUSTRIES AG-REG		B	0.000		505.171			17							06/30/2020	
G16968-11-0	BUNZL		B	17,360.000	678,357	39.076	678,357	509,771	3,787	5,201		102,609	35,886	66,723	(954)	08/20/2021	
SB1764-16-2	BURCKHARDT COMPRESSION HOLDING AG		B	0.000		421.341			38							06/30/2020	
122017-10-6	BURLINGTON STORES INC			5,261.000	1,533,634	291.510	1,533,634	1,507,829				25,806	44,810	(19,004)		11/02/2021	
S56810-46-8	CA IMMOBILIEN		B	0.000		42.818			57							11/30/2020	
12740C-10-3	CADENCE BANK			21,540.000	641,677	29.790	641,677	606,442	4,308			35,235		35,235		10/29/2021	
127387-10-8	CADENCE DESIGN SYSTEMS INC			27,287.000	5,084,932	186.350	5,084,932	4,695,011				389,922		389,922		12/09/2021	
12769G-10-0	CAESARS ENTERTAINMENT INC			24,711.000	2,311,220	93.530	2,311,220	2,285,176				26,044	268,817	(242,773)		12/09/2021	
E2427M-12-3	CAIXABANK SA		B	739,475.000	2,030,007	2.745	2,030,007	1,929,174	123	2,410		92,190	63,659	28,531	(31,765)	12/09/2021	
13100M-50-9	CALIX INC			6,764.000	540,917	79.970	540,917	291,060				249,857		249,857		08/20/2021	
133131-10-2	CAMDEN PROP			18,357.000	3,280,029	178.680	3,280,029	2,871,596	15,236	5,485		408,433		408,433		12/03/2021	
S21661-60-8	CAMECO CORP COM		B	34,646.000	756,471	21.834	756,471	753,571		960		7,061	69,293	(62,232)	(4,161)	12/09/2021	
134429-10-9	CAMPBELL SOUP CO			21,526.000	935,520	43.460	935,520	898,559		30		36,961	147	36,814		12/09/2021	
S21705-25-6	CANADIAN IMP BANK COM NPV		B	25,736.000	3,004,214	116.732	3,004,214	2,641,132	32,329	39,102		194,522	59,529	134,994	61,178	08/20/2021	
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		B	18,819.000	1,355,463	72.026	1,355,463	1,124,097	2,793	3,359		15,827	22,103	(6,276)	40,284	12/17/2021	
S57726-27-5	CANCOM		B	0.000		69.157			13							02/26/2021	
S61723-23-5	CANON		B	49,300.000	1,199,160	24.324	1,199,160	1,122,114	23,627	2,136		94,257	6,631	87,626	(17,211)	11/02/2021	
F13587-12-0	CAP GEMINI		B	5,892.000	1,443,932	245.067	1,443,932	982,874		4,164		369,316	48,731	320,585	(45,048)	08/20/2021	
14040H-10-5	CAPITAL ONE FINL CORP			37,952.000	5,506,456	145.090	5,506,456	5,498,566		23,380		3,884	263,314	(259,430)		12/09/2021	
SBNHXF-J6-2	CAPITALAND INVESTMENT LTD		B	333,100.000	842,540	2.529	842,540	605,342				226,279		226,279	10,918	09/13/2021	
14149Y-10-8	CARDINAL HEALTH INC			30,066.000	1,548,098	51.490	1,548,098	1,467,734	14,756	952		80,364	3,607	76,758		12/09/2021	
14161W-10-5	CARDLYTICS INC			4,201.000	277,644	66.090	277,644	238,518				(159,522)	25,545	(185,067)		08/20/2021	
141788-10-9	CARGURUS INC CLASS A			18,136.000	610,095	33.640	610,095	610,083				12	36,741	(36,729)		11/15/2021	
S59229-61-7	CARL ZEISS MEDITEC AG		B	0.000		124.410			6							06/28/2018	
S41692-19-5	CARLSBERG AS CL B		B	20,187.000	3,486,291	172.700	3,486,291	3,156,499	4,592	3,008		286,606	26,024	260,582	(20,125)	12/09/2021	
143130-10-2	CARMAX INC			12,609.000	1,642,070	130.230	1,642,070	1,642,070					180,174	(180,174)		12/09/2021	
143658-30-0	CARNIVAL CORP			24,498.000	492,900	20.120	492,900	476,831				(3,619)	34,108	(37,727)		08/20/2021	
14448C-10-4	CARRIER GLOBAL CORP			67,114.000	3,640,263	54.240	3,640,263	3,218,463	10,067	5,405		239,932	54,307	185,626		12/09/2021	
146229-10-9	CARTER'S INC			10,244.000	1,036,898	101.220	1,036,898	905,567		12,063		56,150	20,505	35,645		08/20/2021	
146869-10-2	CARVANA CLASS A			8,974.000	2,080,083	231.790	2,080,083	2,080,083					498,382	(498,382)		12/09/2021	
147448-10-4	CASELLA WASTE SYSTEMS INC-A			10,714.000	915,190	85.420	915,190	680,288				214,597	287	214,310		08/20/2021	
147528-10-3	CASEYS GENERAL STORES, INC.			3,548.000	700,198	197.350	700,198	612,190		2,738		45,948	21,546	24,403		12/09/2021	
W2084X-10-7	CASTELLUM		B	28,797.000	775,439	26.928	775,439	686,272		9,485		102,172	76,682	25,491	(44,337)	10/18/2021	
148806-10-2	CATALENT INC			24,266.000	3,106,776	128.030	3,106,776	3,060,238				46,538	110,588	(64,049)		12/09/2021	
149123-10-1	CATERPILLAR INC			43,300.000	8,951,842	206.740	8,951,842	8,550,566		22,574		206,243	151,280	54,964		12/09/2021	
149568-10-7	CAVCO INDUSTRIES			3,332.000	1,058,410	317.650	1,058,410	656,130				369,725	16,204	353,521		08/20/2021	
12504L-10-9	CBRE GROUP INC			34,596.000	3,754,012	108.510	3,754,012	3,474,258				256,384		256,384		12/09/2021	
S21715-73-5	CDN NAT RES COM NPV		B	46,864.000	1,983,043	42.315	1,983,043	1,671,754	21,745	12,347		233,551	13,092	220,460	(3,000)	11/02/2021	
S21806-32-8	CDN NATL RAILWAYS COM NPV		B	29,289.000	3,602,838	123.010	3,602,838	3,178,886		22,535		227,265	135,947	91,317	(595)	11/02/2021	
12514G-10-8	CDW CORP/DE			14,862.000	3,043,440	204.780	3,043,440	2,762,983		6,874		259,502		259,502		12/09/2021	
150870-10-3	CELANESE CORP			15,315.000	2,573,839	168.060	2,573,839	2,429,733				144,106		144,106		12/09/2021	
E2R41M-10-4	CELLNEX TELECOM SA		B	50,495.000	2,938,904	58.202	2,938,904	2,938,904				42,997	195,727	(152,730)	(42,997)	12/09/2021	
SBFSSB-H4-9	CEMBRA MONEY BANK AG		B	0.000		66.813			83							06/30/2020	
SB57FG-04-7	CENOVUS ENERGY INC		B	55,016.000	675,532	12.279	675,532	675,532	1,524			(4,172)	1,455	(5,627)	4,172	12/09/2021	
15135B-10-1	CENTENE CORP			47,320.000	3,899,168	82.400	3,899,168	3,257,285				608,176	6,402	601,774		12/09/2021	
15189T-10-7	CENTERPOINT ENERGY INC			69,380.000	1,936,396	27.910	1,936,396	1,699,004		17,307		176,039		176,039		12/09/2021	
15202L-10-7	CENTERSPACE			5,294.000	587,105	110.900	587,105	524,105	3,812			62,999		62,999		11/05/2021	
J05523-10-5	CENTRAL JAPAN RAILWAY CO		B	12,100.000	1,612,388	133.255	1,612,388	1,607,806	4	1,724		26,031	139,445	(113,413)	(38,120)	12/09/2021	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
156727-10-9	CERENCE INC			1,363.000	104,460	76.640	104,460	104,397				63	484	(420)		12/14/2021	
156782-10-4	CERNER CORP			37,519.000	3,484,390	92.870	3,484,390	2,819,553	10,130			664,837		664,837		12/09/2021	
15687V-10-9	CERTARA			17,626.000	500,931	28.420	500,931	474,497				(7,901)	5,381	(13,282)		12/17/2021	
SBJ2L5-75-0	CGI INC		B	5,672.000	502,247	88.548	502,247	407,980				58,687		58,687	3,296	03/08/2021	
808513-10-5	CHARLES SCHWAB			117,064.000	9,845,082	84.100	9,845,082	9,036,181		23,244		688,721		688,721		12/09/2021	
16115Q-30-8	CHART INDUSTRIES INC			2,713.000	432,696	159.490	432,696	347,473				27,230	23,731	3,499		08/20/2021	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A			4,475.000	2,917,566	651.970	2,917,566	2,597,420				(2,197)	434,103	(436,299)		08/20/2021	
SBDB46-J2-7	CHARTER HALL LONG WALE REIT STAPLE		B	0.000		3.650			69							06/30/2020	
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES		D	20,093.000	2,342,040	116.560	2,342,040	2,247,971				50,789	3,672	47,117		12/09/2021	
16359R-10-3	CHEMED CORP			1,641.000	868,155	529.040	868,155	743,467		1,230		90,743	9,122	81,622		12/17/2021	
16411R-20-8	CHENIERE ENERGY INC			26,286.000	2,665,926	101.420	2,665,926	2,196,182		2,805		351,815	51,168	300,647		12/09/2021	
166764-10-0	CHEVRON CORP			132,381.000	15,534,910	117.350	15,534,910	14,398,015		216,191		1,086,236	10,519	1,075,716		12/09/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL			1,413.000	2,470,277	1,748.250	2,470,277	2,297,178				90,023	96,150	(6,127)		11/02/2021	
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S		B	17,332.000	1,365,837	78.804	1,365,837	1,354,631	1,007	6,128		23,134	41,202	(18,068)	(11,928)	12/09/2021	
H1467J-10-4	CHUBB LTD			36,699.000	7,094,284	193.310	7,094,284	6,835,005	29,359	5,160		163,734		163,734		12/09/2021	
S61956-09-0	CHUBU ELECTRIC POWER INC		B	0.000		11.081			6							02/19/2019	
J06930-10-1	CHUGAI PHARMACEUTICAL LTD		B	0.000		32.410			114							12/18/2018	
J07014-10-3	CHUGOKU BANK		B	0.000		7.765			6							07/12/2018	
171340-10-2	CHURCH & DWIGHT CO.			27,383.000	2,806,758	102.500	2,806,758	2,449,078		6,582		357,679		357,679		11/23/2021	
SBP3QY-Z2-9	CIA DE DISTRIBUCION INTEGRAL SA		B	0.000		16.649			3							06/30/2020	
SB15CL-93-0	CIE AUTOMOTIVE SA		B	0.000		27.219			16							06/30/2020	
S73804-82-5	CIE DE ST-GOBAIN EUR4		B	36,933.000	2,598,552	70.359	2,598,552	2,277,096		10,388		274,926	58,398	216,528	(46,106)	12/09/2021	
171779-30-9	CIENA CORP			7,614.000	586,050	76.970	586,050	357,037				190,704	16,978	173,726		08/20/2021	
125523-10-0	CIGNA CORPORATION			30,815.000	7,076,048	229.630	7,076,048	6,495,368		34,866		580,681	143,157	437,524		12/09/2021	
172062-10-1	CINCINNATI FINL CORP			16,812.000	1,915,391	113.930	1,915,391	1,794,794	10,592	6,335		61,460	101,455	(39,995)		12/09/2021	
17243V-10-2	CINEMARK HOLDINGS INC			30,382.000	489,758	16.120	489,758	373,681				15,820	11,321	4,499		08/20/2021	
172908-10-5	CINTAS COR P COM			7,464.000	3,307,821	443.170	3,307,821	3,047,415		8,715		174,790	12,872	161,918		12/09/2021	
17275R-10-2	CISCO SYS INC			314,615.000	19,937,153	63.370	19,937,153	17,309,493		57,438		2,302,915	166,967	2,135,948		12/09/2021	
172967-42-4	CITIGROUP INC			160,979.000	9,721,522	60.390	9,721,522	9,576,977		23,656		(9,115)	1,142,459	(1,151,573)		12/09/2021	
174610-10-5	CITIZENS FINANCIAL GROUP			49,901.000	2,357,822	47.250	2,357,822	2,030,882		22,008		203,220	2,019	201,201		12/09/2021	
SBYZQ0-77-2	CK ASSET HOLDINGS LTD		B	116,620.000	735,204	6.304	735,204	709,855		1,060		26,509	17,752	8,757	(1,161)	11/02/2021	
G21765-10-5	CK HUTCHISON HOLDINGS LTD		B	187,320.000	1,208,547	6.452	1,208,547	1,187,920		18,656		(21,705)	62,376	(84,081)	(2,988)	12/09/2021	
G21810-10-9	CLARIVATE PLC		D	51,952.000	1,221,911	23.520	1,221,911	1,209,959				11,952	28,468	(16,516)		12/09/2021	
184496-10-7	CLEAN HARBORS			7,586.000	756,855	99.770	756,855	579,854				88,380	2,590	85,790		08/20/2021	
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC			12,627.000	290,168	22.980	290,168	238,473				51,695		51,695		12/21/2021	
189054-10-9	CLOROX CO			9,789.000	1,706,810	174.360	1,706,810	1,571,428		6,850		63,787	18,732	45,055		11/02/2021	
18915M-10-7	CLOUDFLARE INC CLASS A			22,785.000	2,996,228	131.500	2,996,228	2,976,190				20,038	1,043,544	(1,023,506)		12/09/2021	
Y1660Q-10-4	CLP HOLDINGS LTD		B	116,500.000	1,176,761	10.101	1,176,761	1,137,673		12,284		41,393	2,941	38,451	(2,305)	11/02/2021	
12571T-10-0	CMC MATERIALS INC			4,135.000	792,638	191.690	792,638	489,133	2,015	4,151		246,768	3,791	242,977		08/20/2021	
12572Q-10-5	CME GROUP INC.			28,455.000	6,500,829	228.460	6,500,829	5,972,806	92,479	35,743		419,107	43,899	375,207		12/09/2021	
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV		B	53,252.000	1,033,728	19.412	1,033,728	868,415				191,849		191,849	(26,537)	11/02/2021	
191216-10-0	COCA COLA CO.			206,225.000	12,210,582	59.210	12,210,582	10,984,937		142,423		817,580	159,405	658,175		11/23/2021	
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC		D	15,627.000	874,018	55.930	874,018	798,568		18,798		44,549	7,817	36,732		12/09/2021	
S62117-98-1	COCHLEAR LTD		B	15,298.000	2,403,776	157.130	2,403,776	2,372,109		2,785		27,944	37,398	(9,454)	(1,946)	12/09/2021	
S41779-88-5	COFINIMMO		B	4,556.000	727,942	159.777	727,942	697,319	30			56,063	26,102	29,961	(25,440)	11/18/2021	
192422-10-3	COGNEX CORP			5,136.000	399,375	77.760	399,375	339,297		955		(6,585)	14,662	(21,248)		08/20/2021	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			37,275.000	3,307,038	88.720	3,307,038	2,769,284		13,872		390,287	10,487	379,800		11/02/2021	
Q26203-40-8	COLES GROUP LTD		B	44,142.000	575,756	13.043	575,756	516,277		13,205		14,281	24,239	(9,957)	(8,699)	08/20/2021	
194162-10-3	COLGATE PALMOLIVE CO			59,460.000	5,074,316	85.340	5,074,316	4,507,142		10,799		483,557		483,557		11/02/2021	
20030N-10-1	COMCAST CORP NEW CL A			182,777.000	9,199,166	50.330	9,199,166	8,679,680		47,185		(69,262)	708,796	(778,058)		11/02/2021	
200340-10-7	COMERICA INC			9,682.000	842,334	87.000	842,334	352,812	6,584	26,335		301,497		301,497		09/23/2020	
SBD376-K0-4	COMET HOLDING AG		B	0.000		372.093			2							02/26/2021	
200525-10-3	COMMERCE BANCSHARES, INC.			8,681.000	596,732	68.740	596,732	492,397		5,970		39,101	212	38,889		12/17/2021	
SB90LK-T4-1	COMMERZBANK AG		B	27,513.000	209,284	7.607	209,284	166,453	19			48,490		48,490	(5,659)	08/20/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA		B	89,218.000	6,551,462	73.432	6,551,462	6,053,346		34,898		357,603	325,909	31,694	(147,626)	12/09/2021	
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	DB	B	21,901.000	3,291,820	150.305	3,291,820	2,210,339	32,092	19,869		912,894	31,037	881,857	10,743	11/02/2021	
SBD6K4-57-9	COMPASS GROUP PLC		B	111,845.010	2,501,075	22.362	2,501,075	2,134,717				232,609		232,609	12,161	12/09/2021	
D15813-21-1	COMPUGROUP MEDICAL		B	0.000		73.065			7							06/28/2018	
SBMY7C-H1-5	COMPUGROUP MEDICAL N		B	0.000		83.669			4							06/30/2020	
205887-10-2	CONAGRA BRANDS INC			49,727.000	1,698,177	34.150	1,698,177	1,629,660		7,380		54,421		54,421		12/09/2021	
20825C-10-4	CONOCOPHILLIPS			96,344.000	6,954,110	72.180	6,954,110	6,682,196	19,269	12,519		213,739	71,057	142,681		12/09/2021	
209115-10-4	CONSOLIDATED EDISON INC			27,421.000	2,339,560	85.320	2,339,560	2,090,194		21,251		249,366	6,248	243,117		11/02/2021	
21036P-10-8	CONSTELLATION BRANDS INC CL A			12,393.000	3,110,271	250.970	3,110,271	2,642,549		13,071		390,584	4,077	386,507		11/02/2021	
D16212-14-0	CONTINENTAL AG		B	7,397.000	783,229	105.885	783,229	728,511	8,037			(27,879)	54,836	(82,714)	(31,605)	11/02/2021	
SBP4W2-06-1	CONZZETA AG		B	0.000		1,376.744			53							06/30/2020	
217204-10-6	COPART INC			27,260.000	4,133,161	151.620	4,133,161	4,099,460				33,701	40,896	(7,195)		12/09/2021	
219350-10-5	CORNING INC COM			75,205.000	2,799,882	37.230	2,799,882	2,658,651		23,727		30,573	62,289	(31,715)		12/09/2021	
S57304-09-9	CORPORACION FINANCIERA ALBA		B	0.000		56.995			8							06/30/2020	
22052L-10-4	CORTEVA INC			61,048.000	2,886,349	47.280	2,886,349	2,462,605		11,840		295,518	6,125	289,393		12/09/2021	
22160N-10-9	COSTAR GROUP INC			4,985.000	393,965	79.030	393,965	327,446				(49,707)	462	(50,168)		11/02/2021	
22160K-10-5	COSTCO WHS L CORP NEW COM			29,679.000	16,848,768	567.700	16,848,768	13,436,033		16,781		2,897,570	41,696	2,855,874		11/02/2021	
127097-10-3	COTERRA ENERGY INC			52,300.000	993,700	19.000	993,700	992,381		15,840		1,319	127,402	(126,084)		11/02/2021	
222795-50-2	COUSINS PROPERTIES REIT INC			18,814.000	757,828	40.280	757,828	711,350		3,368		46,478	4,007	42,471		10/06/2021	
SBYTBW-Y9-8	COVESTRO AG		B	24,574.000	1,514,649	61.636	1,514,649	1,338,243	1,862	6,335		62,192	10,486	51,706	(27,662)	12/09/2021	
22304C-10-0	COVETRUS INC			44,414.000	886,948	19.970	886,948	834,168				8,124	112,240	(104,116)		12/31/2021	
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		B	126,977.000	1,812,198	14.272	1,812,198	1,465,903		45,840		194,034		194,034	(68,129)	12/09/2021	
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5		B	41,029.000	399,506	9.737	399,506	378,666	979	906		(63,491)	10,334	(73,826)	(12,364)	08/20/2021	
S41822-49-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)		B	34,221.000	1,810,378	52.903	1,810,378	1,541,742		7,451		247,378	35,648	211,730	(54,476)	11/02/2021	
G25536-15-5	CRODA INTERNATIONAL PLC		B	8,821.000	1,209,098	137.070	1,209,098	1,128,914		1,058		88,477	17,229	71,248	(8,293)	12/09/2021	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A			2,071.000	424,037	204.750	424,037	375,244				(6,702)	33,926	(40,628)		08/20/2021	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO			29,886.000	6,238,404	208.740	6,238,404	5,206,722		61,628		893,588	202,309	691,279		11/02/2021	
228368-10-6	CROWN HOLDINGS INC			19,200.000	2,123,904	110.620	2,123,904	2,004,891		3,113		119,013	26,972	92,041		12/09/2021	
Q3018U-10-9	CSL LIMITED COMMON STOCK		B	12,197.000	2,578,056	211.368	2,578,056	2,291,229		17,829		(16,035)	37,506	(53,541)	(10,613)	08/20/2021	
126408-10-3	CSX CORP			180,865.000	6,800,524	37.600	6,800,524	5,795,571		25,532		749,760	203,199	546,561		12/09/2021	
229663-10-9	CUBESMART			12,688.000	722,074	56.910	722,074	522,904	5,456	8,790		174,261	20,747	153,514		08/20/2021	
229899-10-9	CULLEN FROST BANKERS, INC.			4,823.000	608,036	126.070	608,036	459,777		9,715		113,584	24	113,560		12/17/2021	
231021-10-6	CUMMINS INC COM			1,434.000	312,813	218.140	312,813	195,254		8,030		(12,849)		(12,849)		09/23/2020	
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		B	26,872.000	597,633	22.240	597,633	380,504				160,054		160,054		08/20/2021	
126650-10-0	CVS HEALTH CORPORATION			97,535.000	10,061,711	103.160	10,061,711	8,533,935		25,499		1,435,948		1,435,948		12/09/2021	
23331A-10-9	D R HORTON INC COM			27,039.000	2,932,380	108.450	2,932,380	2,213,807		8,330		643,579	63,157	580,422		11/02/2021	
SB1Z4W-D0-0	DAETWYLER HOLDING AG		B	0.000		389.056			14							10/01/2020	
S62500-25-1	DAIFUKU LTD		B	12,400.000	1,012,201	81.629	1,012,201	1,007,167		1,757		(55,802)	54,793	(110,596)	(35,321)	12/09/2021	
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC		B	75,400.000	1,522,667	20.195	1,522,667	1,375,975		6,702		162,877	20,097	142,780	(67,605)	12/09/2021	
SB0J7D-91-9	DAIICHI SANKYO LTD		B	85,700.000	2,176,827	25.401	2,176,827	2,039,297		3,722		109,318		109,318	(58,854)	12/09/2021	
J10038-11-5	DAIKIN INDUSTRIES JPY50		B	12,500.000	2,832,053	226.564	2,832,053	2,373,552	4	8,802		214,025	96,403	117,621	(151,603)	12/09/2021	
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V		B	22,068.000	80,703	3.657	80,703	80,703	5,089			420	240,184	(239,764)	(420)	08/20/2021	
SBP6VL-Q4-0	DAIMLER TRUCK AG		B	5,261.000	193,185	36.720	193,185	71,525				118,464	642	117,821	3,196	12/31/2021	
D1668R-12-3	DAIMLERCHRYSLER		B	10,522.000	808,756	76.863	808,756	377,333	29,446	10,396		163,546		163,546	(44,998)	08/20/2021	
S62508-65-0	DAINIPPON SUMITOMO PHARMA LTD		B	0.000		22.405			38							12/18/2018	
J11508-12-4	DAIWA HOUSE INDS JPY50		B	0.000		28.727			6							11/19/2018	
SB0Z6W-Y0-6	DAIWA HOUSE REIT CORP		B	97.000	293,557	3,026.356	293,557	248,022		4,686		64,246		64,246	(18,711)	03/08/2021	
J11718-11-1	DAIWA SECURITIES		B	203,500.000	1,146,372	5.633	1,146,372	1,116,780	11	10,266		56,951	5,359	51,591	(27,358)	12/09/2021	
235851-10-2	DANAHER CO RP COM			44,780.000	14,733,068	329.010	14,733,068	13,064,168	9,404	7,348		1,351,045	201,407	1,149,637		11/02/2021	
K22272-11-4	DANSKE BANK		B	42,065.000	726,462	17.270	726,462	612,866	5,161	4,177		53,094	1,618	51,475	(31,253)	08/20/2021	
237194-10-5	DARDEN RESTAURANTS INC			14,997.000	2,259,148	150.640	2,259,148	1,990,007		11,539		154,137		154,137		12/09/2021	
23804L-10-3	DATADOG INC CLASS A			18,885.000	3,363,607	178.110	3,363,607	3,169,368				194,240		194,240		12/09/2021	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			11,990.000	1,363,982	113.760	1,363,982	1,278,062				85,920	48,531	37,389		12/09/2021	
S61752-03-6	DBS GROUP HOLDINGS LTD		B	117,000.000	2,834,417	24.226	2,834,417	2,159,033		53,614		408,303		408,303	7,290	08/20/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
243537-10-7	DECKERS OUTDOOR CORP			801.000	293,414	366.310	293,414	198,266				34,189	27,107	7,082		08/20/2021	
244199-10-5	DEERE & CO.			22,833.000	7,829,207	342.890	7,829,207	7,300,209	23,975	14,023		211,161	334,615	(123,454)		12/09/2021	
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A			7,976.000	217,984	27.330	217,984	216,635				1,349	37,899	(36,549)		12/23/2021	
SBZONB-42-5	DELIVERY HERO		B	7,853.000	875,182	111.446	875,182	875,182				26,279	140,973	(114,693)	(26,280)	11/02/2021	
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC			34,010.000	1,910,342	56.170	1,910,342	1,831,995				69,868	19,876	49,992		12/09/2021	
24869P-10-4	DENNYS CORP			29,854.000	477,664	16.000	477,664	384,580				30,711		30,711		08/20/2021	
J12075-10-7	DENSO CORP		B	25,200.000	2,085,283	82.749	2,085,283	1,590,356	149	8,520		405,965	784	405,180	(71,556)	12/09/2021	
24906P-10-9	DENTSPLY SIRONA INC			5,347.000	298,309	55.790	298,309	298,309	588	588			21,869	(21,869)		08/20/2021	
J1207N-10-8	DENTSU GROUP INC		B	7,400.000	263,471	35.604	263,471	263,471	4,067			12,837	8,457	4,381	(12,837)	08/20/2021	
S02652-74-1	DERWENT LONDON PLC		B	6,003.000	277,666	46.254	277,666	277,666				4,592	5,458	(866)	(4,592)	10/18/2021	
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)		B	169,474.000	2,123,453	12.530	2,123,453	2,111,951	1,507			35,252	41,561	(6,309)	(23,749)	12/09/2021	
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		B	4,275.000	715,131	167.282	715,131	581,435	11,283	4,246		41,854	34,540	7,315	(28,430)	08/20/2021	
D1854M-10-2	DEUTSCHE EUROSHOP AG		B	0.000		20.333										05/25/2021	
SBYM69-17-0	DEUTSCHE PFANDBRIEFBANK AG		B	0.000		12.412			5							02/26/2021	
S46178-59-6	DEUTSCHE POST AG COM STK		B	18,369.000	1,181,077	64.297	1,181,077	981,253	1,909	12,356		205,711		205,711	(51,281)	11/02/2021	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		B	100,753.000	1,867,594	18.536	1,867,594	1,756,154		26,117		87,448	202,585	(115,136)	(78,735)	08/20/2021	
D2046U-17-6	DEUTSCHE WOHNEN		B	22,802.000	958,907	42.054	958,907	956,617		2,878		(3,368)	270,772	(274,140)	(20,437)	11/18/2021	
25179M-10-3	DEVON ENERGY CORP.			51,617.000	2,273,729	44.050	2,273,729	2,169,564		36,732		104,165		104,165		12/09/2021	
252131-10-7	DEXCOM INC			2,194.000	1,178,068	536.950	1,178,068	917,329				189,524		189,524		08/20/2021	
Q3190P-10-0	DEXUS PROPERTY GROUP		B	50,142.000	405,388	8.085	405,388	348,265	10,195	5,254		31,575		31,575	663	08/20/2021	
G42089-11-3	DIAGEO		B	90,793.000	4,963,255	54.666	4,963,255	4,215,913		33,111		659,093		659,093	(35,019)	11/02/2021	
25278X-10-9	DIAMONDBACK ENERGY INC			16,378.000	1,766,367	107.850	1,766,367	1,448,487		7,137		242,437	30,504	211,933		12/09/2021	
D2837E-19-1	DIC ASSET AG		B	0.000		11.645			4							06/30/2020	
S42474-94-0	DIETEREN SA		B	0.000		172.314			19							06/30/2020	
253868-10-3	DIGITAL REALTY TRUST INC			23,210.000	4,105,153	176.870	4,105,153	3,506,174	26,924	9,862		554,488	76,312	478,176		11/02/2021	
254709-10-8	DISCOVER FINL SVCS			29,141.000	3,367,534	115.560	3,367,534	3,129,429		16,143		101,550	95,161	6,389		12/09/2021	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C			45,200.000	1,035,080	22.900	1,035,080	1,033,196				1,884	43,815	(41,931)		12/09/2021	
25470M-10-9	DISH NETWORK CORP			9,167.000	297,377	32.440	297,377	276,312				169	66,549	(66,380)		08/20/2021	
254687-10-6	DISNEY WALT CO			143,347.000	22,203,017	154.890	22,203,017	21,173,492				(481,387)	1,637,368	(2,118,755)		12/09/2021	
G28923-10-3	DIVERSEY HOLDINGS LTD			27,497.000	365,985	13.310	365,985	365,985					55,885	(55,885)		12/01/2021	
SB710P-M2-6	DKSH HOLDING AG		B	0.000		80.219			34							06/30/2020	
R1812S-10-5	DNB ASA		B	0.000		21.801			2,582							09/23/2020	
R1R15X-10-0	DNB BANK		B	103,696.000	2,375,355	22.907	2,375,355	2,044,333	7,787	58,402		310,679		310,679	20,343	12/09/2021	
256163-10-6	DOCUSIGN INC			2,384.000	363,107	152.310	363,107	354,060				(112,124)	105,202	(217,326)		08/20/2021	
256677-10-5	DOLLAR GENERAL CORP			16,241.000	3,830,115	235.830	3,830,115	3,354,381		4,114		292,167	108,034	184,133		11/02/2021	
256746-10-8	DOLLAR TREE INC			16,256.000	2,284,293	140.520	2,284,293	1,717,815				506,616	7,818	498,798		11/02/2021	
SB4TP9-G2-2	DOLLARAMA INC		B	26,310.000	1,318,676	50.121	1,318,676	1,145,262		628		152,136		152,136	(6,761)	12/09/2021	
25746U-10-9	DOMINION ENERGY INC			58,495.000	4,595,367	78.560	4,595,367	4,355,873		42,798		181,671		181,671		11/02/2021	
25960R-10-5	DOUGLAS DYNAMICS INC			7,685.000	300,176	39.060	300,176	272,969		5,921		(1,988)	1,195	(3,183)		12/09/2021	
260003-10-8	DOVER CORP COM			11,302.000	2,052,443	181.600	2,052,443	1,716,516		10,598		269,156	93,686	175,470		11/02/2021	
260557-10-3	DOW INC			18,677.000	1,059,359	56.720	1,059,359	897,219		36,973		9,433	41,919	(32,486)		08/20/2021	
26142R-10-4	DRAFTKINGS INC CLASS A			43,700.000	1,200,439	27.470	1,200,439	1,200,439					548,207	(548,207)		12/09/2021	
26210V-10-2	DRIVEN BRANDS HOLDINGS INC			18,018.000	605,765	33.620	605,765	468,504				137,261	8,481	128,780		12/17/2021	
K3013J-15-4	DSV DE SAMMENSLUT VOGN		B	6,376.000	1,489,139	233.554	1,489,139	1,207,785	174	1,056		197,353	59,792	137,562	(48,712)	08/20/2021	
23345M-10-7	DT MIDSTREAM INC			4,017.000	192,736	47.980	192,736	146,258	2,410	2,410		46,478		46,478		08/20/2021	
233331-10-7	DTE ENERGY CO			28,101.000	3,359,194	119.540	3,359,194	3,090,065	24,869	19,916		195,983	33,442	162,540		12/09/2021	
264120-10-6	DUCK CREEK TECH INC			10,015.000	301,552	30.110	301,552	297,720				(3,823)	86,624	(90,446)		12/17/2021	
S51199-01-6	DUERR AG		B	0.000		45.248			7							06/30/2020	
26441C-20-4	DUKE ENERGY HLDG CORP			5,451.000	571,810	104.900	571,810	463,577		12,117		53,806	29,133	24,673		08/20/2021	
264411-50-5	DUKE RLTY CORP			42,253.000	2,773,487	65.640	2,773,487	2,195,281		17,470		577,414	21,226	556,188		11/02/2021	
26614N-10-2	DUPONT DE NEMOURS INC			37,095.000	2,996,534	80.780	2,996,534	2,597,013		15,831		266,376	57,602	208,774		11/02/2021	
D24914-13-3	E.ON AG CMN STK		B	233,559.000	3,238,235	13.865	3,238,235	2,964,317	7,470	3,285		279,068	11,411	267,657	(27,254)	12/09/2021	
N3114C-80-8	EADS(EURO AERO DEF EUR1		B	12,375.000	1,581,225	127.776	1,581,225	1,284,125				158,203	5,502	152,701	(68,684)	08/20/2021	
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		B	0.000		62.162			4							11/16/2018	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
27579R-10-4	EAST WEST BANCORP INC			1,716.000	135,015	78.680	135,015	56,182		2,265		47,997		47,997		06/26/2020	
277276-10-1	EASTGROUP PROPERTY			4,833.000	1,101,199	227.850	1,101,199	694,416	5,316	8,748		348,902	24,084	324,818		08/20/2021	
277432-10-0	EASTMAN CH EM CO COM			15,940.000	1,927,305	120.910	1,927,305	1,645,705	12,114	6,999		175,892		175,892		12/09/2021	
G29183-10-3	EATON CORP PLC			34,191.000	5,908,889	172.820	5,908,889	5,548,891		26,470		300,164	71,772	228,393		12/09/2021	
278642-10-3	EBAY INC			10,886.000	723,919	66.500	723,919	520,131		6,170		101,628	29,321	72,307		08/20/2021	
S54683-24-8	EBRO PULEVA SA		B	0.000		19.858			19							06/30/2020	
278865-10-0	ECOLAB INC			18,466.000	4,331,939	234.590	4,331,939	3,962,075	9,418	4,183		228,992	50,442	178,550		12/09/2021	
279230-10-9	ECOVYST INC			24,270.000	248,525	10.240	248,525	246,952		31,693		1,573	22,193	(20,621)		12/01/2021	
281020-10-7	EDISON INTL			30,396.000	2,074,527	68.250	2,074,527	1,924,555	21,277	2,944		136,662		136,662		12/09/2021	
28176E-10-8	EDWARDS LIFESCIENCES CORP			46,009.000	5,960,466	129.550	5,960,466	4,903,061				798,806	59,880	738,926		11/02/2021	
S63072-00-3	EISAI LTD		B	9,000.000	510,434	56.715	510,434	510,434		5,691		27,073	168,067	(140,994)	(27,073)	08/20/2021	
28414H-10-3	ELANCO ANIMAL HEALTH INC			63,060.000	1,789,643	28.380	1,789,643	1,749,033				(12,826)	91,050	(103,876)		12/09/2021	
285512-10-9	ELECTRONIC ARTS INC			4,798.000	632,856	131.900	632,856	552,443		2,639		(20,640)	10,162	(30,801)		08/20/2021	
532457-10-8	ELI LILLY & CO			53,396.000	14,749,043	276.220	14,749,043	12,744,150		61,526		1,872,929	429,545	1,443,384		11/02/2021	
291011-10-4	EMERSON ELEC CO			20,870.000	1,940,284	92.970	1,940,284	1,819,247		16,675		49,291	140,073	(90,782)		08/20/2021	
SB03PQ-Z8-1	EMMI AG		B	0.000		1,044.596			11							06/30/2020	
S24661-49-8	ENBRIDGE INC		B	45,310.000	1,772,368	39.116	1,772,368	1,520,262		61,187		164,936		164,936	32,107	08/20/2021	
29261A-10-0	ENCOMPASS HEALTH CORP			13,893.000	906,657	65.260	906,657	887,188	3,890	8,506		(100,963)	85,379	(186,342)		12/17/2021	
Q3482R-10-3	ENDEAVOUR GROUP		B	72,754.000	356,518	4.900	356,518	338,270		1,556		13,953	15,962	(2,009)	4,295	11/23/2021	
E41222-11-3	ENDESA SA EUR1.2		B	0.000		22.326			2,120	1,514						09/23/2020	
T3679P-11-5	ENEL SPA OMN STK PAR EUR1		B	193,915.000	1,553,785	8.013	1,553,785	1,372,292		26,904		(4,410)	220,322	(224,733)	(79,900)	08/20/2021	
SB627L-W9-9	ENEOS HOLDINGS INC		B	158,700.000	593,014	3.737	593,014	584,768	8	7,661		28,041	33,740	(5,699)	(21,584)	11/02/2021	
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A			22,937.000	465,162	20.280	465,162	422,747		917		(26,327)	46,552	(72,879)		08/20/2021	
29275Y-10-2	ENERSYS			7,577.000	599,038	79.060	599,038	471,853		3,961		3,120	44,570	(41,450)		08/20/2021	
S71450-56-3	ENI SPA		B	186,953.000	2,598,007	13.897	2,598,007	1,922,550		97,799		592,546		592,546	(102,071)	08/20/2021	
29355A-10-7	ENPHASE ENERGY INC			8,368.000	1,530,842	182.940	1,530,842	1,481,844				48,997	404,831	(355,834)		11/02/2021	
29364G-10-3	ENTERGY CORP			22,075.000	2,486,749	112.650	2,486,749	2,278,573		18,259		190,329	19,319	171,010		12/09/2021	
SBRJ2V-C4-5	ENTRA		B	0.000		24.919			54							10/01/2020	
29404K-10-6	ENVESTNET INC			8,029.000	637,021	79.340	637,021	557,267				8,678	4,907	3,771		08/20/2021	
29415F-10-4	ENVISTA HOLDINGS CORP			16,948.000	763,677	45.060	763,677	532,690				125,592	17	125,575		12/17/2021	
26875P-10-1	EOG RESOUR CES INC COM			42,810.000	3,802,812	88.830	3,802,812	3,802,812		85,620			149,331	(149,331)		12/09/2021	
W25918-12-4	EPIROC CLASS A		B	56,667.000	1,434,536	25.315	1,434,536	999,238		6,452		500,388	5,223	495,166	(65,090)	12/09/2021	
294429-10-5	EQUIFAX IN C COM			10,313.000	3,019,543	292.790	3,019,543	2,693,389		4,556		265,132		265,132		12/09/2021	
29444U-70-0	EQUINIX REIT INC			10,338.000	8,744,294	845.840	8,744,294	7,909,811		47,550		786,581	90,967	695,614		11/02/2021	
R8413J-10-3	EQUINOR ASA		B	43,474.000	1,162,981	26.751	1,162,981	1,006,763	1,465	8,741		167,047		167,047	(39,950)	11/02/2021	
29452E-10-1	EQUITABLE HOLDINGS INC			9,774.000	320,489	32.790	320,489	158,932		6,940		70,373		70,373		06/09/2020	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			56,179.000	4,924,651	87.660	4,924,651	4,604,582	20,365	5,843		320,070	78,119	241,951		12/09/2021	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			34,864.000	3,155,192	90.500	3,155,192	2,532,834	21,006	32,478		544,683	13,932	530,750		10/06/2021	
W26049-11-9	ERICSSON NAMN-AKTIER B		B	161,934.000	1,784,809	11.022	1,784,809	1,681,309		11,697		88,987	7,478	81,509	(91,491)	12/09/2021	
S52898-37-6	ERSTE GROUP BANK		B	13,597.000	639,375	47.023	639,375	545,444	1,924	11,157		110,364		110,364	(16,433)	11/02/2021	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST			24,632.000	710,141	28.830	710,141	520,349	6,404	14,681		101,924	29,906	72,017		08/20/2021	
297178-10-5	ESSEX PROPERTY			3,950.000	1,391,309	352.230	1,391,309	1,298,434	8,256	138		92,875	25,965	66,909		10/06/2021	
F31668-10-0	ESSILORLUXOTTICA SA		B	17,860.000	3,802,917	212.929	3,802,917	3,522,441		2,500		295,753	8,441	287,313	(71,088)	12/09/2021	
SBF1K7-P7-9	ESSITY CLASS B		B	43,694.000	1,425,604	32.627	1,425,604	1,304,106		10,338		122,708	27,519	95,189	(73,687)	11/02/2021	
518439-10-4	ESTEE LAUDER COS.			18,303.000	6,775,771	370.200	6,775,771	5,843,850		15,062		851,533	144,807	706,726		12/09/2021	
29786A-10-6	ETSY INC			11,201.000	2,452,347	218.940	2,452,347	2,399,465				37,255	210,216	(172,961)		12/09/2021	
L31839-13-4	EUROFINS SCIENTIFIC		B	11,262.000	1,393,417	123.727	1,393,417	1,256,689		1,583		136,583	40,580	96,003	(31,152)	12/09/2021	
SB04M8-J6-4	EURONAV NV		B	0.000		10.635			44							05/25/2021	
SBNBNS-G0-4	EURONEXT NV		B	12,974.000	1,346,305	103.769	1,346,305	1,277,672				63,957		63,957	4,676	12/09/2021	
SBZ076-96-6	EUROPRIS		B	0.000		7.377			22							06/30/2020	
SBYR4L-21-6	EUSKALTEL SA		B	0.000		7.955				1,829						11/30/2017	
G3223R-10-8	EVEREST RE GROUP LTD			6,412.000	1,756,375	273.920	1,756,375	1,695,326		9,328		31,047		31,047		12/09/2021	
30040W-10-8	EVERSOURCE ENERGY			30,961.000	2,816,832	90.980	2,816,832	2,540,069		26,994		211,590	86,768	124,822		12/09/2021	
30063P-10-5	EXACT SCIENCES CORP			2,536.000	197,377	77.830	197,377	187,145				(35,766)	24,520	(60,286)		08/20/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30161N-10-1	EXELON CORP COM			82,867.000	4,786,398	57.760	4,786,398	4,214,926		36,545		514,763	3,941	510,822		12/09/2021	
SBYSLC-X9-4	EXOR NV		B	7,078.000	635,557	89.793	635,557	557,216		969		39,663	14,676	24,986	(20,194)	12/09/2021	
30212P-30-3	EXPEDIA IN C DEL COM			15,149.000	2,737,727	180.720	2,737,727	2,327,439				314,033		314,033		12/09/2021	
302130-10-9	EXPEDITORS INTL WA INC COM			25,008.000	3,358,324	134.290	3,358,324	3,103,628		9,292		254,696	2,433	252,263		12/09/2021	
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK		B	42,242.000	2,078,037	49.194	2,078,037	1,703,787		2,422		280,445	26,162	254,284	(19,409)	12/09/2021	
30225T-10-2	EXTRA SPACE STORAGE INC			18,451.000	4,183,395	226.730	4,183,395	3,534,769		28,810		604,155		604,155		12/01/2021	
30231G-10-2	EXXON MOBIL CORP			315,391.000	19,298,775	61.190	19,298,775	18,447,895		309,450		736,086	855,660	(119,574)		12/09/2021	
302491-30-3	F M C CORP.			11,459.000	1,259,230	109.890	1,259,230	1,050,518	6,073	1,969		208,711		208,711		11/02/2021	
30303M-10-2	FACEBOOK INC			175,871.000	59,154,211	336.350	59,154,211	55,839,996				2,131,728	683,691	1,448,037		12/09/2021	
SB1PQH-S6-2	FAES FARMA SA		B	0.000		4.083			2							01/04/2021	
SB281L-72-9	FAGRON NV		B	0.000		17.336			7							06/30/2020	
S63312-76-3	FAMILYMART CO LTD		B	0.000		14.320			109							01/31/2019	
J13440-10-2	FANUC LTD JPY50		B	8,500.000	1,799,575	211.715	1,799,575	1,673,365	28	11,724		69,211	4,449	64,761	(76,931)	11/02/2021	
J1346E-10-0	FAST RETAILING CO		B	1,100.000	623,863	567.149	623,863	571,389	588	3,090		(108,375)	60,387	(168,762)	(55,394)	08/20/2021	
311900-10-4	FASTENAL CO			44,541.000	2,853,296	64.060	2,853,296	2,500,834		4,219		338,166	9,470	328,696		11/02/2021	
S44004-46-3	FAURECIA SA		B	1.000	48	47.569	48	27		1		24		24	(3)	03/15/2021	
31428X-10-6	FEDEX CORP			19,783.000	5,116,675	258.640	5,116,675	4,428,704		21,420		433,734	148,141	285,594		12/09/2021	
G3421J-10-6	FERGUSON LTD			9,261.010	1,643,834	177.501	1,643,834	1,054,751		23,170		420,526		420,526	1,701	11/02/2021	
SBD6G5-07-6	FERRARI NV		B	6,143.000	1,589,274	258.713	1,589,274	1,433,530				202,811	10,051	192,760	(47,067)	11/02/2021	
E49512-11-9	FERROVIAL SA		B	76,357.000	2,393,122	31.341	2,393,122	2,248,810		7,667		155,681	8,384	147,297	(11,370)	12/17/2021	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			43,667.000	4,766,253	109.150	4,766,253	4,655,886		23,494		(79,224)	182,419	(261,643)		11/02/2021	
316773-10-0	FIFTH THIRD BANCORP			78,416.000	3,415,017	43.550	3,415,017	3,042,092	23,525	16,471		264,943	16,663	248,280		12/09/2021	
T4R999-10-4	FINECOBANK BANCA FINECO		B	87,344.000	1,533,121	17.553	1,533,121	1,449,040		18,778		34,166	53,823	(19,657)	(19,476)	12/09/2021	
31846B-10-8	FIRST ADVANTAGE CORP			21,974.000	418,385	19.040	418,385	391,699				26,686	28,739	(2,053)		12/20/2021	
320209-10-9	FIRST FINL BANCORP			22,773.000	555,206	24.380	555,206	424,032		14,047		81,283		81,283		12/17/2021	
32051X-10-8	FIRST HAWAIIAN INC			26,246.000	717,303	27.330	717,303	583,350		17,949		44,438	863	43,575		12/17/2021	
320517-10-5	FIRST HORIZON CORP			48,185.000	786,861	16.330	786,861	631,236	6,983	14,590		83,148	668	82,479		12/20/2021	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			60,486.000	4,004,173	66.200	4,004,173	2,829,334	16,331	25,908		1,050,857	23,243	1,027,614		10/06/2021	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT			14,189.000	577,067	40.670	577,067	492,435		14,440		2,293	30,890	(28,596)		08/20/2021	
33616C-10-0	FIRST REPUBLIC BANK			1,743.000	359,947	206.510	359,947	224,546		1,078		73,613	1,040	72,573		08/20/2021	
336433-10-7	FIRST SOLAR			6,732.000	586,761	87.160	586,761	475,643				(13,659)	22,405	(36,063)		08/20/2021	
33768G-10-7	FIRSTCASH HOLDINGS INC			8,961.000	670,372	74.810	670,372	587,525				82,847		82,847		12/28/2021	
337738-10-8	FISERV INC COM			53,198.000	5,521,420	103.790	5,521,420	5,267,761				121,544	130,631	(9,087)		12/09/2021	
SB28V4-40-1	FLUIDRA SA		B	0.000		38.247			5							06/30/2020	
343412-10-2	FLUOR CORP			35,716.000	884,685	24.770	884,685	565,747				318,938	68,285	250,653		10/04/2021	
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC		B	5,738.000	907,010	158.071	907,010	814,116				(53,130)	99,290	(152,420)	(47,224)	08/20/2021	
31620R-30-3	FNF GROUP INC			28,433.000	1,483,634	52.180	1,483,634	1,355,395		16,630		128,239	30,897	97,342		12/09/2021	
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS			12,122.000	723,926	59.720	723,926	464,969				163,986	2,460	161,526		08/20/2021	
S57871-15-4	FOMENTO CONST Y CONTR		B	0.000		12.730										11/30/2020	
F3832Y-17-2	FONCIERE DES REGIONS S.A.		B	9,304.000	763,913	82.106	763,913	763,913				7,517	18,248	(10,731)	(7,517)	11/18/2021	
S43500-35-4	FORBO HOLDING AG-REG		B	0.000		1,945.828			17							06/30/2020	
345370-86-0	FORD MTR C O DEL COM PAR U			289,237.000	6,007,452	20.770	6,007,452	4,257,682		27,034		1,587,588		1,587,588		12/09/2021	
346375-10-8	FORMFACTOR INC			16,889.000	772,165	45.720	772,165	541,486				131,148	4,166	126,983		08/20/2021	
S60862-53-9	FORTESCUE METALS GROUP LTD		B	81,891.000	1,143,741	13.967	1,143,741	836,020		90,715		163,935	91,061	72,874	(35,894)	11/02/2021	
34959E-10-9	FORTINET INC			5,909.000	2,123,695	359.400	2,123,695	1,940,693				183,002		183,002		11/02/2021	
S23472-00-4	FORTIS INC COM		B	44,941.000	2,171,357	48.316	2,171,357	1,995,838		16,031		177,939	19,492	158,447	(2,420)	11/02/2021	
34959J-10-8	FORTIVE CORP			38,964.000	2,972,564	76.290	2,972,564	2,803,692		2,821		54,601	21,994	32,606		12/09/2021	
X2978Z-11-8	FORTUM OYJ EUR3.40		B	45,921.000	1,409,454	30.693	1,409,454	1,242,060		8,749		122,480	1,362	121,118	(28,393)	12/09/2021	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC			18,376.000	1,964,394	106.900	1,964,394	1,842,106		4,350		122,288	30,812	91,476		12/09/2021	
F6866T-10-0	FRANCE TELECOM		B	0.000		10.704			8,055							08/07/2019	
SB29NF-31-2	FRANCO NEVADA CORP		B	17,107.000	2,369,234	138.495	2,369,234	2,089,164		7,250		188,705	73,710	114,995	23,988	12/09/2021	
354613-10-1	FRANKLIN RES INC			17,403.000	582,826	33.490	582,826	416,192	5,047	13,242		112,734	6,919	105,815		08/20/2021	
35671D-85-7	FREEPORT MCMORAN INC			137,843.000	5,752,188	41.730	5,752,188	5,044,970		2,521		581,185		581,185		12/09/2021	
D2734Z-10-7	FRESENIUS MEDICAL COM STK		B	0.000		66.496			2,736							02/18/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
D27348-12-3	FRESENIUS SE & CO KGAA		B	2,336.000	94,040	40.257	94,040	72,503	5,718	1,847		(6,349)		(6,349)	(7,766)	06/09/2020	
J14208-10-2	FUJI FILM HLDGS CO NPV		B	24,500.000	1,813,964	74.039	1,813,964	1,646,869		4,147		149,583	89,019	60,564	(47,015)	12/09/2021	
S63569-45-3	FUJITSU LTD		B	13,500.000	2,313,013	171.334	2,313,013	2,108,325	4	5,045		149,178	75,277	73,901	(61,082)	12/09/2021	
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6			262,410.430	10,008,334	38.140	10,008,334	10,001,989		370,676		6,345	368,687	(362,342)		12/23/2021	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD		B	164,000.000	849,840	5.182	849,840	848,356				2,452	57,545	(55,093)	(968)	12/09/2021	
SBYQCQ-32-5	GALENICA AG		B	0.000		73.324			17							02/26/2021	
SB1FW7-51-5	GALP ENERGIA SGPS SA		B	0.000		9.306			7,673							05/05/2020	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			80,882.000	3,935,718	48.660	3,935,718	3,747,964	19,412	70,692		127,045	30,503	96,542		11/18/2021	
366505-10-5	GARRETT MOTION INC		D	10.000	80	8.030	80	29				36		36		10/01/2018	
366651-10-7	GARTNER GROUP INC NEW			2,971.000	993,265	334.320	993,265	557,619				349,653		349,653		08/20/2021	
E5499B-12-3	GAS NATURAL SDG		B	0.000		18.968			91							06/26/2020	
G39108-10-8	GATES INDUSTRIAL PLC			25,351.000	403,334	15.910	403,334	318,340				31,834	2,537	29,297		12/20/2021	
361448-10-3	GATX CORP.			7,328.000	763,504	104.190	763,504	567,428		10,342		137,846	7,088	130,758		08/31/2021	
SB0C2C-03-8	GDF SUEZ CMN STK		B	83,042.000	1,228,982	14.800	1,228,982	1,125,179		11,619		86,029	26,973	59,055	(43,234)	11/02/2021	
SB1WGG-93-8	GEBERIT AG		B	4,440.000	3,631,332	817.868	3,631,332	3,391,725	1,247	4,054		169,089		169,089	4,326	12/09/2021	
368736-10-4	GENERAC HOLDINGS INC			7,016.000	2,469,071	351.920	2,469,071	2,469,071					607,033	(607,033)		12/09/2021	
369550-10-8	GENERAL DYNAMICS CORP			19,643.000	4,094,976	208.470	4,094,976	3,912,968		6,691		182,008		182,008		12/09/2021	
369604-30-1	GENERAL ELECTRIC			94,838.000	8,959,346	94.470	8,959,346	8,853,228	7,587	1,317		106,118	832,410	(726,292)		12/09/2021	
370334-10-4	GENERAL MLS INC			47,573.000	3,205,469	67.380	3,205,469	2,961,814		3,867		243,655	2,350	241,304		11/23/2021	
37045V-10-0	GENERAL MOTORS CO			99,042.000	5,806,832	58.630	5,806,832	5,190,457				522,241	13,423	508,818		12/09/2021	
S45957-39-6	GENMAB		B	1,837.000	738,704	402.125	738,704	555,364				96,860	31,314	65,546	(36,914)	08/20/2021	
372460-10-5	GENUINE PARTS CO			17,101.000	2,397,560	140.200	2,397,560	2,159,234	8,709	8,887		212,557	4,427	208,129		12/09/2021	
S43417-83-1	GEORG FISCHER AG		B	0.000		1,515.732			33							06/30/2020	
S29566-62-7	GEORGE WESTON LTD.		B	17,109.000	1,986,467	116.107	1,986,467	1,790,680	8,014	2,937		202,346		202,346	(6,558)	12/09/2021	
030067-93-2	GERRESHEIMER AG		B	0.000		91.770			13							06/30/2020	
375558-10-3	GILEAD SCIENCES INC			88,527.000	6,427,945	72.610	6,427,945	5,804,718		86,210		623,227	2,792	620,435		12/09/2021	
H3238Q-10-2	GIVAUDAN SA REG		B	600.000	3,155,573	5,259.288	3,155,573	2,851,719	16,677			282,650	158,163	124,488	21,203	12/09/2021	
377322-10-2	GLAUKOS CORP			10,243.000	455,199	44.440	455,199	451,213				(47,335)	52,249	(99,585)		12/29/2021	
S09252-88-3	GLAXOSMITHKLINE PLC		B	241,468.000	5,254,489	21.761	5,254,489	4,991,000	43,874	9,786		276,920	75,901	201,019	(13,431)	12/09/2021	
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC		B	443,987.000	2,254,792	5.079	2,254,792	1,668,722		43,102		461,645		461,645	(15,861)	11/02/2021	
37940X-10-2	GLOBAL PAYMENTS INC.			37,080.000	5,012,474	135.180	5,012,474	4,834,994		9,270		177,480		177,480		12/09/2021	
37959E-10-2	GLOBE LIFE INC			3,360.000	314,899	93.720	314,899	299,141		664		15,758	19,622	(3,864)		08/20/2021	
379577-20-8	GLOBUS MEDICAL INC.			7,961.000	574,784	72.200	574,784	499,363				18,538	25,184	(6,646)		08/20/2021	
S45010-93-1	GN STORE NORD		B	0.000		57.059			66							06/26/2020	
380237-10-7	GODADDY INC CLASS A			22,724.000	1,928,359	84.860	1,928,359	1,572,542				336,631	13,197	323,435		12/09/2021	
38141G-10-4	GOLDMAN SA CHS GROUP INC			14,060.000	5,378,653	382.550	5,378,653	5,174,498		33,385		126,302	530,552	(404,250)		11/02/2021	
SB03FY-Z4-4	GOODMAN GROUP UNITS		B	81,971.000	1,579,321	19.267	1,579,321	1,408,658	8,928			205,643	8,148	197,495	(34,980)	11/02/2021	
S63658-66-0	GPT GROUP		B	75,022.000	295,632	3.941	295,632	205,283		12,136		46,971		46,971	(11,848)	09/03/2020	
384802-10-4	GRAINGER W W INC			3,310.000	1,715,374	518.240	1,715,374	1,459,976		7,013		231,437	24,998	206,440		11/02/2021	
L4459Y-10-0	GRAND CITY PROPERTIES SA		B	23,675.000	562,156	23.745	562,156	562,157				23,827	90,030	(66,203)	(23,827)	09/02/2021	
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY			38,991.000	760,325	19.500	760,325	628,616	2,924	6,922		60,614	5,443	55,171		08/20/2021	
391416-10-4	GREAT WESTERN BANCORP INC			20,269.000	688,335	33.960	688,335	639,402		1,498		48,934	8,872	40,062		09/15/2021	
D2854Z-13-5	GRENKE N AG		B	0.000		39.011			5							03/05/2021	
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		B	0.000		111.628			41,191							12/18/2018	
SB1Y9T-B3-1	GROUPE DANONE		B	46,541.000	2,889,253	62.080	2,889,253	2,795,357				83,861		83,861	10,035	12/09/2021	
40171V-10-0	GUIDEWIRE SOFTWARE INC			8,265.000	938,325	113.530	938,325	821,761				6,802	3,146	3,656		12/03/2021	
405024-10-0	HAEMONETICS CORP			9,609.000	509,661	53.040	509,661	509,661				(78,271)	161,667	(239,937)		09/17/2021	
405217-10-0	HAIN CELESTIAL GROUP INC			3,698.000	157,572	42.610	157,572	148,290				9,282		9,282		08/20/2021	
406216-10-1	HALLIBURTON CO			89,319.000	2,042,726	22.870	2,042,726	1,720,641		6,091		169,171	65,178	103,992		12/09/2021	
S04052-07-2	HALMA PLC		B	41,296.000	1,789,868	43.342	1,789,868	1,598,545	4,051	1,937		154,230		154,230	6,070	12/09/2021	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA			12,835.000	681,795	53.120	681,795	497,349	4,492	10,617		(58,014)	19,392	(77,406)		08/20/2021	
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)		B	0.000		175.015			218							08/15/2018	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			8,822.000	609,071	69.040	609,071	532,913	9,676	4,806		55,845		55,845		11/02/2021	
418056-10-7	HASBRO INC COM			12,196.000	1,241,309	101.780	1,241,309	1,117,781		5,416		97,022	14,478	82,544		12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
421298-10-0	HAYWARD HOLDINGS INC			27,851.000	730,532	26.230	730,532	531,656				198,876	1,367	197,509		12/17/2021	
40412C-10-1	HCA Healthcare Inc			14,326.000	3,680,636	256.920	3,680,636	3,094,297		13,180		382,298	18,129	364,169		11/02/2021	
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C			5,741.000	191,692	33.390	191,692	139,391		7,377		33,585		33,585		03/04/2020	
42226A-10-7	HEALTHEQUITY INC			12,394.000	548,311	44.240	548,311	545,938				(76,418)	132,129	(208,547)		12/16/2021	
42250P-10-3	HEALTHPEAK PROPERTIES INC			101,353.000	3,657,830	36.090	3,657,830	3,260,657		36,516		286,614	54,737	231,877		12/09/2021	
422806-20-8	HEICO CORP CL A			8,531.000	1,096,404	128.520	1,096,404	975,776		380		40,820	2,215	38,606		12/09/2021	
D31709-10-4	HEIDELBERGCEMENT		B	28,432.000	1,924,452	67.686	1,924,452	1,828,682	1,800	9,497		(2,554)	47,407	(49,961)	(28,861)	12/09/2021	
SB0CCH-46-3	HEINEKEN HOLDING		B	21,781.000	2,010,033	92.284	2,010,033	1,859,178		2,993		144,353	37,150	107,202	(32,100)	12/09/2021	
S77925-59-2	HEINEKEN NV		B	14,273.000	1,604,622	112.424	1,604,622	1,460,580		3,514		145,732	30,925	114,807	(40,661)	12/09/2021	
42328H-10-9	HELIOS TECHNOLOGIES INC			7,926.000	833,577	105.170	833,577	553,597		1,334		279,981		279,981		08/20/2021	
SBYWH8-S0-4	HELLOFRESH		B	8,634.000	663,147	76.806	663,147	663,147				14,375	201,554	(187,180)	(14,375)	11/02/2021	
SBK6QW-F0-7	HELVETIA HOLDING AG		B	0.000		119.289			94							11/30/2020	
S50024-65-2	HENKEL AG		B	0.000		73.783			2,183							03/08/2021	
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		B	58,093.000	1,142,630	19.669	1,142,630	1,041,921		26,169		67,081		67,081	(52,298)	12/09/2021	
F48051-10-0	HERMES INTERNATIONAL		B	1,515.000	2,646,309	1,746.739	2,646,309	2,119,417		1,777		521,584	7,605	513,979	(77,930)	11/02/2021	
427866-10-8	HERSHEY COMPANY			12,514.000	2,421,084	193.470	2,421,084	2,084,889		16,082		269,270		269,270		11/02/2021	
42809H-10-7	HESS CORP			27,805.000	2,058,404	74.030	2,058,404	1,919,793		9,875		101,190	135,764	(34,574)		12/09/2021	
42824C-10-9	HEWLETT PACKARD ENTERPRISE			166,532.000	2,626,210	15.770	2,626,210	2,358,418	12,459	14,650		182,946		182,946		12/09/2021	
W4R431-11-2	HEXAGON CLASS B		B	50,481.000	800,941	15.866	800,941	478,262				392,747	849	391,898	(70,068)	11/02/2021	
431636-10-9	HILLMAN SOLUTIONS CORP			39,183.000	421,217	10.750	421,217	419,070				2,147	41,688	(39,541)		12/17/2021	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC			34,640.000	5,403,494	155.990	5,403,494	4,936,831				466,662		466,662		12/09/2021	
J20454-12-0	HITACHI		B	51,500.000	2,786,201	54.101	2,786,201	2,556,855	17	17,040		232,543	108,858	123,685	(101,459)	12/09/2021	
S64292-01-4	HITACHI METALS LTD		B	0.000		15.301			14							07/06/2018	
436440-10-1	HOLOGIC, INC.			27,692.000	2,120,100	76.560	2,120,100	1,948,645				105,215	15,837	89,378		12/09/2021	
437076-10-2	HOME DEPOT INC			74,478.000	30,909,115	415.010	30,909,115	25,072,046		208,215		5,480,029		5,480,029		12/09/2021	
J22302-11-1	HONDA MOTOR CO., LTD.		B	51,200.000	1,436,116	28.049	1,436,116	1,408,432	114	27,631		84,075	120,549	(36,474)	(82,825)	08/20/2021	
438516-10-6	HONEYWELL INTERNATIONAL INC			61,844.000	12,895,092	208.510	12,895,092	12,581,992		59,768		18,494	617,968	(599,474)		12/09/2021	
S64365-57-0	HONG KONG AND CHINA GAS		B	667,000.000	1,038,619	1.557	1,038,619	1,028,966				11,441		11,441	(1,788)	11/02/2021	
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L		B	65,100.000	3,802,642	58.412	3,802,642	3,582,778		12,913		35,439	85,302	(49,863)	(6,633)	12/09/2021	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC			2,985.000	321,664	107.760	321,664	223,944				90,737		90,737		08/20/2021	
D33875-11-9	HORNBACH HOLDING AG		B	0.000		126.487			24							06/30/2020	
SBBH7G-35-1	HOSHINO RESORTS REIT INC		B	0.000		6,516.115			112							11/30/2020	
44107P-10-4	HOST HOTELS & RESORTS INC			199,299.000	3,465,810	17.390	3,465,810	3,301,932				163,878	15,279	148,599		12/09/2021	
443201-10-8	HOWMET AEROSPACE INC			10,773.000	342,905	31.830	342,905	336,118		215		6,787	5,925	862		08/20/2021	
J22848-10-5	HOYA CORPORATION		B	19,260.000	2,861,696	148.582	2,861,696	2,501,003	2	7,028		220,291	76,887	143,405	(149,941)	12/09/2021	
40434L-10-5	HP INC			90,797.000	3,420,323	37.670	3,420,323	2,503,311	22,699	15,628		762,581	5,842	756,739		11/02/2021	
S05405-28-7	HSBC HOLDINGS PLC CMN STK		B	892,097.000	5,421,042	6.077	5,421,042	5,116,839		28,710		324,484	34,889	289,595	(20,281)	12/09/2021	
S71328-32-2	HUBER & SUHNER AG		B	0.000		89.083			31							10/01/2020	
443573-10-0	HUBSPOT INC			4,739.000	3,123,712	659.150	3,123,712	3,123,712					532,634	(532,634)		12/09/2021	
444097-10-9	HUDSON PACIFIC PROPERTIES IN			46,418.000	1,146,989	24.710	1,146,989	1,146,989		19,864			114,255	(114,255)		10/06/2021	
D34902-10-2	HUGO BOSS N AG		B	0.000		62.561			1							11/30/2020	
444859-10-2	HUMANA INC COM			5,478.000	2,541,025	463.860	2,541,025	2,215,441	3,835	3,518		192,421	41,669	150,752		11/02/2021	
445658-10-7	HUNT TRANSPORT SVC			10,401.000	2,125,964	204.400	2,125,964	1,981,742		2,124		144,222	7,551	136,671		12/09/2021	
446150-10-4	HUNTINGTON BANCSHARES INC			203,048.000	3,131,000	15.420	3,131,000	2,764,990	31,472	36,048		173,629	2,650	170,980		12/09/2021	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			10,329.000	1,928,837	186.740	1,928,837	1,923,829		5,220		5,008	50,704	(45,696)		12/09/2021	
SBYYXJ-Y9-2	HYDRO ONE LTD		B	49,160.000	1,280,810	26.054	1,280,810	1,157,569	10,364	6,919		138,389		138,389	(15,148)	11/02/2021	
449253-10-3	IAA INC			16,703.000	845,506	50.620	845,506	724,357				(85,921)	14,740	(100,661)		12/17/2021	
44891N-20-8	IAC INTERACTIVE			1,034.000	135,154	130.710	135,154	73,409				61,745		61,745		05/27/2021	
SB288C-92-0	IBERDROLA		B	292,242.010	3,459,634	11.838	3,459,634	2,942,632	5,290	27,449		305,725	399,887	(94,162)	(114,020)	12/09/2021	
F4931M-11-9	ICADE S.A.		B	4,002.000	287,173	71.757	287,173	287,173		7,063		15,399	31,290	(15,891)	(15,399)	08/18/2021	
SB0LNC-F6-0	ICHIGO OFFICE REIT INVESTMENT REIT		B	0.000		619.165				97						10/02/2020	
44930G-10-7	ICU MEDICAL			4,482.000	1,063,758	237.340	1,063,758	880,524				139,385	1,402	137,984		12/17/2021	
J2388K-10-3	IDEMITSU KOSAN CO. LTD.		B	0.000		24.350			2							11/16/2018	
45168D-10-4	IDEXX LABS CORP			6,835.000	4,500,574	658.460	4,500,574	3,958,571				351,418		351,418		11/02/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G47567-10-5	IHS MARKIT LTD			31,279.000	4,157,605	132.920	4,157,605	3,793,130		2,868		322,459		322,459		12/09/2021	
452308-10-9	ILLINOIS TOOL WKS INC			21,677.000	5,349,884	246.800	5,349,884	4,630,071	26,446	13,943		513,280	104,604	408,676		11/02/2021	
452327-10-9	ILLUMINA INC			12,952.000	4,927,459	380.440	4,927,459	4,732,619				40,139	433,189	(393,050)		12/09/2021	
S04544-92-0	IMPERIAL TOBACCO GROUP		B	37,835.000	828,386	21.895	828,386	756,410		37,136		50,738		50,738	(6,359)	11/02/2021	
45337C-10-2	INCYTE CORPORATION			12,910.000	947,594	73.400	947,594	820,380				127,214	923	126,291		11/02/2021	
SBP9DL-90-1	INDITEX SA		B	0.000		32.444			959	1,014						06/26/2020	
S49435-10-0	INDUS HOLDING AG		B	0.000		39.346			19							10/01/2020	
SB1VSK-10-2	INDUSTRIVARDEN A		B	10,173.630	324,069	31.854	324,069	323,524				3,439	4	3,435	(2,893)	11/23/2021	
S46817-24-3	INFICON HOLDING AG-REG		B	0.000		1,282.627			24							06/30/2020	
D35415-10-4	INFINEON TECHNOLOGIES AG		B	111,382.000	5,162,807	46.352	5,162,807	4,612,347	1,861	6,485		407,441	28,899	378,543	(72,802)	12/09/2021	
SBZ573-90-5	ING GROEP NV		B	91,454.000	1,273,186	13.922	1,273,186	989,634		46,825		221,750		221,750	(39,247)	08/20/2021	
45687V-10-6	INGERSOLL RAND INC			38,421.000	2,377,107	61.870	2,377,107	1,965,987		661		309,488		309,488		12/09/2021	
E64515-39-3	INMOBILIARIA COLONIAL SA		B	35,376.000	331,894	9.382	331,894	331,894	5			13,447	34,212	(20,765)	(13,447)	08/18/2021	
SBDCFZ-S6-0	INNOGY		B	0.000		49.593			35							02/18/2019	
D3R8BR-10-2	INNOGY Z VERK		B	0.000		42.816			24							11/27/2018	
J2467E-10-1	INPEX CORP		B	49,600.000	431,585	8.701	431,585	333,814	8,650			118,800		118,800	(21,028)	08/20/2021	
45784P-10-1	INSULET CORP			663.000	176,404	266.070	176,404	176,404					19,055	(19,055)		08/20/2021	
SB04YJ-V1-4	INTACT FINACIAL GROUP		B	10,495.000	1,366,099	130.167	1,366,099	1,366,099	7,561	3,674		(7,372)	54,319	(61,691)	7,373	11/02/2021	
458140-10-0	INTEL CORP			261,392.000	13,461,688	51.500	13,461,688	12,968,907		106,405		343,143	69,980	273,163		11/02/2021	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			52,197.000	7,138,984	136.770	7,138,984	6,497,971		26,441		418,636	63,727	354,909		12/09/2021	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			70,763.000	9,458,183	133.660	9,458,183	8,567,403		121,624		849,009	3,951	845,058		12/09/2021	
460146-10-3	INTERNATIONAL PAPER CO			49,926.000	2,345,523	46.980	2,345,523	2,293,685		23,170		8,345	63,235	(54,890)		12/09/2021	
460690-10-0	INTERPUBLIC GROUP OF COS INC			62,806.000	2,352,085	37.450	2,352,085	2,054,389		19,006		221,349		221,349		12/09/2021	
S52066-21-4	INTERROLL HOLDING AG		B	0.000		4,864.569			12							06/30/2020	
SBW4NR-74-4	INTERSHOP HOLDING N AG		B	0.000		627.086			27							06/30/2020	
G4911B-10-8	INTERTEK GROUP PLC		B	10,532.000	803,123	76.256	803,123	720,364		1,675		89,341	15,323	74,018	(6,582)	11/02/2021	
S40768-36-8	INTESA SANPAOLO EURO.52		B	230,288.000	595,522	2.586	595,522	432,886		47,048		97,420		97,420	(40,808)	09/23/2020	
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM			23,882.000	3,597,823	150.650	3,597,823	3,459,352	18,867	529		138,471	10,506	127,965		12/09/2021	
461202-10-3	INTUIT INC.			19,482.000	12,531,212	643.220	12,531,212	10,873,774		8,717		1,434,384	39,484	1,394,900		12/09/2021	
46120E-60-2	INTUITIVE SURGICAL INC			18,633.000	6,694,837	359.300	6,694,837	5,883,555				403,117	103,395	299,722		11/02/2021	
S56795-91-7	INVESTOR B		B	0.000		85.019				6,904						05/31/2018	
W5R777-11-5	INVESTOR CLASS B		B	123,365.000	3,103,252	25.155	3,103,252	2,667,403		12,059		648,795		648,795	(212,947)	11/02/2021	
46187W-10-7	INVITATION HOMES INC			136,862.000	6,205,323	45.340	6,205,323	5,282,853		29,087		910,133	57,620	852,513		12/09/2021	
44988Q-10-6	IQHQ INC NPV			1,750,000.000	31,955,000	18.260	31,955,000	26,250,000				2,835,000		2,835,000		05/27/2020	
46266C-10-5	IQVIA HOLDINGS INC			18,522.000	5,225,797	282.140	5,225,797	4,486,966				637,776	52,421	585,355		12/09/2021	
464288-15-8	ISHARES SHORT-TERM NATIONAL MUNI B			300,000.000	32,211,000	107.370	32,211,000	32,214,000		12,249		(3,000)		(3,000)		12/07/2021	
S64671-04-3	ISUZU MOTORS LTD		B	63,000.000	782,884	12.427	782,884	782,884	5	3,172		14,341	59,664	(45,323)	(14,341)	12/09/2021	
J2501P-10-4	ITOCHU CORP JPY50		B	82,420.000	2,517,942	30.550	2,517,942	2,211,301	39	36,799		255,144	43,202	211,942	(146,973)	08/20/2021	
46817M-10-7	JACKSON FINANCIAL INC CLASS A			1,449.010	60,612	41.830	60,612			724		57,219		57,219		09/01/2021	
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC		B	31,957.000	1,284,859	40.206	1,284,859	1,071,552		12,324		138,541	2,465	136,076	(31,190)	12/09/2021	
47074L-10-5	JAMF HOLDING CORP			6,800.000	258,468	38.010	258,468	239,563				18,905	2,798	16,107		12/29/2021	
S67438-82-0	JAPAN EXCHANGE GROUP INC		B	76,900.000	1,681,509	21.866	1,681,509	1,655,189	17	2,154		51,791	42,910	8,880	(25,471)	12/09/2021	
J2800D-10-9	JAPAN POST HOLDINGS LTD		B	0.000		7.539			23							08/15/2018	
J27523-10-9	JAPAN REAL ESTATE INV		B	0.000		6,259.681			5							02/19/2019	
J27869-10-6	JAPAN TOBACCO INC JPY50000		B	45,600.000	919,682	20.168	919,682	909,591	29,800	4,254		25,977	18,536	7,441	(15,886)	11/02/2021	
SBGJVB-13-3	JENOPTIK N AG		B	0.000		38.282			6							05/25/2021	
X40338-10-9	JERONIMO MARTINS EUR1		B	0.000		21.628			5,533							12/18/2018	
S65437-92-3	JFE HOLDINGS INC		B	100.000	1,274	12.739	1,274	651	19	56		436		436	(119)	02/19/2020	
W4939T-10-9	JM AB		B	0.000		40.461				13,803						11/30/2017	
477839-10-4	JOHN BEAN TECH			3,960.000	608,098	153.560	608,098	427,441		1,166		110,485		110,485		08/20/2021	
478160-10-4	JOHNSON & JOHNSON			196,464.000	33,609,096	171.070	33,609,096	31,152,514		304,032		1,423,876	513,858	910,018		12/09/2021	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			52,182.000	4,242,918	81.310	4,242,918	3,813,692	17,742	2,624		429,227	48,114	381,113		11/02/2021	
480200-10-7	JONES LANG LASALLE INC.			1,624.000	437,408	269.340	437,408	382,566				54,842		54,842		08/20/2021	
46625H-10-0	JP MORGAN CHASE & CO			223,307.000	35,361,254	158.350	35,361,254	33,210,818		157,564		1,078,576	1,588,183	(509,607)		12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SB4R2R-50-7	JULIUS BAER GROUP CMN STK		B	9,035.000	606,663	67.146	606,663	603,592	65			(1,456)	10,158	(11,614)	4,527	08/20/2021	
S70504-17-0	KABA HOLDING AG-REG B		B	0.000		742.544			25							06/30/2020	
S64813-20-7	KAJIMA CORP		B	0.000		12.784			8							11/16/2018	
J30642-16-9	KAO CORP		B	15,740.000	822,709	52.269	822,709	793,104	9,875	2,489		(3,741)	118,237	(121,979)	(49,601)	08/20/2021	
SB00ZC-75-4	KARDEX AG-REG		B	0.000		308.618			24							06/30/2020	
SB1YWX-Y3-1	KBC ANCORA		B	0.000		52.146			5							06/30/2020	
B5337G-16-2	KBC GROUP NV		B	2,162.000	185,528	85.813	185,528	99,277	16,349	5,947		43,915		43,915	(9,911)	11/02/2021	
S62489-90-1	KDDI CORP JPY5000		B	88,300.000	2,577,956	29.195	2,577,956	2,550,884	19	22,359		75,387	63,740	11,647	(79,896)	12/09/2021	
488401-10-0	KEMPER CORP			9,848.000	578,964	58.790	578,964	575,315		5,717		(28,021)	60,288	(88,308)		12/16/2021	
489170-10-0	KENNAMETAL, INC.			18,957.000	680,746	35.910	680,746	504,693		9,415		13,279	8,952	4,327		08/20/2021	
F5433L-10-3	KERING SA		B	3,282.000	2,638,355	803.886	2,638,355	2,180,312		5,359		301,200	42,675	258,525	(75,125)	12/09/2021	
G52416-10-7	KERRY A		B	15,180.000	1,955,000	128.788	1,955,000	1,876,722		5,006		16,894	123,750	(106,856)	(37,317)	12/09/2021	
S44900-05-8	KESKO OYJ		B	30,951.000	1,032,694	33.365	1,032,694	1,031,871		1,460		14,431	53,976	(39,544)	(13,609)	12/09/2021	
49271V-10-0	KEURIG DR PEPPER INC			120,276.000	4,433,373	36.860	4,433,373	4,150,358		6,928		238,840		238,840		12/09/2021	
493267-10-8	KEYCORP NEW COM			30,842.000	713,375	23.130	713,375	563,402		13,545		120,981		120,981		08/20/2021	
J32491-10-2	KEYENCE CORP JPY50		B	8,700.000	5,460,779	627.676	5,460,779	4,525,833	173	6,019		655,362	4,238	651,124	(246,332)	12/09/2021	
49338L-10-3	KEYSIGHT TECHNOLOGIES			15,794.000	3,261,619	206.510	3,261,619	2,818,169				405,531		405,531		12/09/2021	
S64908-09-8	KIKKOMAN CORP		B	0.000		60.866			1							02/19/2019	
49427F-10-8	KILROY REALTY CORPORATION			16,171.000	1,074,725	66.460	1,074,725	1,068,598	8,409	8,032		6,127	28,642	(22,516)		10/06/2021	
494368-10-3	KIMBERLY-CLARK CORP			24,933.000	3,563,424	142.920	3,563,424	3,280,435	28,424			282,990		282,990		11/02/2021	
49456B-10-1	KINDER MORGAN INC DEL			208,307.000	3,303,749	15.860	3,303,749	3,281,458		17,163		14,991	117,322	(102,331)		12/09/2021	
G5256E-44-1	KINGFISHER ORD GBP0.157142857		B	213,991.000	980,528	4.582	980,528	971,805		2,493		2,752	15,249	(12,497)	5,972	12/09/2021	
G52654-10-3	KINGSPAN GROUP		B	10,969.000	1,309,764	119.406	1,309,764	1,167,426		784		135,281		135,281	(19,378)	12/09/2021	
W5139V-64-6	KINNEVIK CLASS B		B	19,630.000	699,767	35.648	699,767	695,831				31,340	56,547	(25,207)	(27,404)	12/09/2021	
SB03Z8-41-9	KINROSS GOLD CORP COM		B	42,251.000	245,515	5.811	245,515	226,455				14,501	11,875	2,626	4,559	08/20/2021	
49714P-10-8	KINSALE CAPITAL GROUP INC			4,367.000	1,038,866	237.890	1,038,866	684,071		1,164		319,130	63,229	255,902		09/21/2021	
497266-10-6	KIRBY CORP			9,342.000	555,102	59.420	555,102	409,536				94,420	41,366	53,054		08/20/2021	
S64937-45-1	KIRIN HOLDINGS CO		B	83,900.000	1,345,693	16.039	1,345,693	1,345,693	23,766			31,257	105,783	(74,525)	(31,257)	12/09/2021	
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD		B	32,400.000	1,359,715	41.967	1,359,715	1,281,117		528		80,598		80,598	(2,000)	12/09/2021	
49803T-30-0	KITE REALTY GROUP TRUST REIT			56,447.000	1,229,416	21.780	1,229,416	1,207,390				22,026	10,969	11,057		11/30/2021	
48251W-10-4	KKR AND CO INC CLASS A			48,624.000	3,622,488	74.500	3,622,488	3,259,578		8,370		284,545	186,039	98,507		12/09/2021	
482480-10-0	KLA CORP			12,244.000	5,266,267	430.110	5,266,267	4,435,065		15,676		667,578		667,578		12/09/2021	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN			12,690.000	773,329	60.940	773,329	560,453		3,408		188,669	279	188,390		08/20/2021	
50015M-10-9	KODIAK SCIENCES INC			2,184.000	185,160	84.780	185,160	144,854				(67,535)	3,642	(71,177)		08/20/2021	
X4543E-11-7	KOJAMO		B	38,418.000	927,953	24.154	927,953	900,173				45,610		45,610	(17,830)	11/02/2021	
J35759-12-5	KOMATSU LTD NPV		B	77,200.000	1,805,724	23.390	1,805,724	1,751,700	10	13,922		8,714	63,014	(54,300)	(69,932)	12/09/2021	
N4297B-14-6	KON KPN NV EURO.24		B	138,393.000	429,649	3.105	429,649	429,136				11,895	8,548	3,347	(11,382)	11/02/2021	
X4551T-10-5	KONE B		B	13,557.000	971,889	71.689	971,889	894,294		12,823		14,209	63,422	(49,213)	(43,343)	11/02/2021	
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV		B	45,520.020	1,559,948	34.270	1,559,948	1,364,029		8,311		144,375	2,844	141,531	(43,604)	11/02/2021	
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5		B	7,543.000	1,698,424	225.166	1,698,424	1,454,701		4,586		177,605		177,605	(45,900)	11/02/2021	
50050N-10-3	KONTOOR BRANDS INC			3.000	154	51.250	154	54		5		32		32		05/23/2019	
500754-10-6	KRAFT HEINZ ORD			18,091.000	649,467	35.900	649,467	581,433		21,363		10,680	8,815	1,866		08/20/2021	
501044-10-1	KROGER CO			49,954.000	2,260,918	45.260	2,260,918	1,932,260		14,768		298,220	67,936	230,284		11/02/2021	
S64842-77-6	KS HOLDINGS CORP		B	0.000		13.659			4							07/12/2018	
J36662-13-8	KUBOTA CORP		B	54,900.000	1,217,378	22.174	1,217,378	1,006,870	10,050	5,760		142,309		142,309	(70,186)	11/02/2021	
S64976-62-4	KURARAY LTD		B	0.000		8.258			12							07/12/2018	
S44950-44-2	KWS SAAT AG		B	0.000		85.405			2							06/30/2020	
501575-10-4	KYMERA THERAPEUTICS INC			1,800.000	114,282	63.490	114,282	110,768				3,515	157	3,358		12/31/2021	
50155Q-10-0	KYNDRYL HOLDINGS INC WHEN ISSUED			1.000	18	18.100	18	18					10	(10)		11/04/2021	
J37479-11-0	KYOCERA CORP JPY50		B	19,000.000	1,185,819	62.412	1,185,819	1,153,666	8	5,328		38,981	3,162	35,819	(34,536)	11/02/2021	
S64995-50-9	KYOWA KIRIN LTD		B	65,400.000	1,780,461	27.224	1,780,461	1,776,014	13,107	2,424		36,892	109,944	(73,052)	(36,974)	12/09/2021	
502431-10-9	L3HARRIS TECHNOLOGIES INC			19,123.000	4,077,789	213.240	4,077,789	4,056,308		18,052		11,940	97,893	(85,953)		12/09/2021	
50540R-40-9	LABORATORY CORP AMER HLDGS			9,168.000	2,880,677	314.210	2,880,677	2,469,823				378,598	35,088	343,510		12/09/2021	
F01764-10-3	L'AIR LIQUIDE S.A.		B	22,450.000	3,914,280	174.355	3,914,280	3,450,075		16,550		302,223	111,343	190,880	(116,760)	12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
512807-10-8	LAM RESEARCH CORP.			10,168.000	7,312,317	719.150	7,312,317	5,684,663	15,252	5,377		1,522,810	17,644	1,505,166		12/09/2021	
513272-10-4	LAMB WESTON HOLDINGS INC			14,594.000	924,968	63.380	924,968	816,134		4,772		36,898	20,758	16,140		11/02/2021	
515098-10-1	LANDSTAR SYSTEMS INC			4,043.000	723,778	179.020	723,778	532,853		5,561		129,503	78	129,425		10/11/2021	
SBKJ95-B3-5	LAR ESPANA REAL ESTATE SA		B	0.000		6.087			6							10/01/2020	
517834-10-7	LAS VEGAS SANDS CORP			52,419.000	1,973,051	37.640	1,973,051	1,969,510				(50,229)	104,983	(155,213)		12/09/2021	
S65062-67-1	LASERTEC CORP		B	4,400.000	1,348,409	306.457	1,348,409	1,041,740	1,227			321,104		321,104	(14,436)	12/09/2021	
G54050-10-2	LAZARD LTD CL A			13,619.000	594,197	43.630	594,197	491,957		13,875		7,453	16,455	(9,002)		08/20/2021	
505336-10-7	LA-Z-BOY CHAIR CO.			9,076.000	329,550	36.310	329,550	237,296		4,277		1,050	11,479	(10,429)		08/20/2021	
50189K-10-3	LCI INDUSTRIES			5,970.000	930,544	155.870	930,544	659,749		14,047		137,553	13,373	124,180		10/06/2021	
SB9G6L-89-3	LEG IMMOBILIEN AG		B	3,157.000	440,510	139.534	440,510	440,510	7			11,912	67,404	(55,493)	(11,912)	08/20/2021	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		B	717,321.000	2,890,438	4.029	2,890,438	2,398,793		54,668		166,135		166,135	31,552	12/09/2021	
F56196-18-5	LEGRAND		B	22,964.000	2,687,198	117.018	2,687,198	2,591,672				127,625	9,977	117,649	(32,100)	12/09/2021	
SB0LDD-86-7	LEM HOLDING SA		B	0.000		2,429.549			18							06/30/2020	
526057-10-4	LENNAR COR P CL A			20,945.000	2,432,971	116.160	2,432,971	1,927,774		4,172		439,780	53,853	385,927		11/02/2021	
526107-10-7	LENNOX INTERNATIONAL INC			3,825.000	1,240,677	324.360	1,240,677	1,116,289	3,519	2,083		91,671	9,188	82,483		11/02/2021	
S46919-16-3	LEROY SEAFOOD GROUP ASA		B	0.000		9.079			3							02/26/2021	
527064-10-9	LESLIES INC			21,283.000	503,556	23.660	503,556	430,981				42,064	27,675	14,389		12/17/2021	
50187A-10-7	LHC GROUP INC			4,627.000	634,963	137.230	634,963	634,963				(76,410)	130,859	(207,270)		11/11/2021	
530307-30-5	LIBERTY BROADBAND CORP SERIES C			23,909.000	3,851,740	161.100	3,851,740	3,746,758				104,982	148,373	(43,391)		12/09/2021	
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C		D	45,108.000	1,267,084	28.090	1,267,084	1,225,440				41,644		41,644		12/09/2021	
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER			22,281.000	1,409,050	63.240	1,409,050	1,131,642				208,429		208,429		12/09/2021	
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR			41,765.000	2,123,750	50.850	2,123,750	2,010,509				83,584		83,584		12/09/2021	
53223X-10-7	LIFE STORAGE INC			21,550.000	3,301,029	153.180	3,301,029	2,600,932		12,402		665,156	32,100	633,056		12/01/2021	
533900-10-6	LINCOLN ELEC HLDGS			7,693.000	1,072,943	139.470	1,072,943	784,146	4,308	9,286		125,170	30,540	94,630		12/16/2021	
534187-10-9	LINCOLN NA TL CORP IN COM			10,407.000	710,382	68.260	710,382	602,170		6,871		59,703		59,703		08/20/2021	
D50348-10-7	LINDE AG		B	0.000		188.434										09/22/2014	
SBF8K6-K8-9	LINDE AG		B	0.000		252.913			14,847							03/29/2018	
G5494J-10-3	LINDE PLC		D	37,646.000	13,041,704	346.430	13,041,704	11,740,870		51,804		992,448	10,211	982,237		12/09/2021	
H49983-18-4	LINDT & SPRUENGLI PART		B	201.000	2,786,182	13,861.603	2,786,182	2,396,279	455	1,479		365,745		365,745	24,158	12/09/2021	
E7S7AP-10-8	LINEA DIRECTA ASEGURADORA S.A C		B	0.000		2.014			4							04/29/2021	
SB0PB4-M7-2	LINK REIT		B	119,600.000	1,053,133	8.805	1,053,133	991,415	24,482	6,024		3,244	34,974	(31,730)	(2,532)	11/02/2021	
538034-10-9	LIVE NATION ENTERTAINMENT INC			19,741.000	2,362,800	119.690	2,362,800	2,074,673				256,211	334	255,878		12/09/2021	
501889-20-8	LKQ CORP			30,675.000	1,841,420	60.030	1,841,420	1,673,184		5,982		168,236	5,393	162,843		12/09/2021	
G5533W-24-8	LLOYDS BANKING GROUP PLC		B	4,082,601.000	2,643,198	0.647	2,643,198	2,519,824				59,365		59,365	64,009	12/09/2021	
539481-10-1	LOBLAW COS LTD COM		B	5,945.000	487,780	82.049	487,780	407,893		2,898		70,829	3,344	67,485	9,058	08/20/2021	
539830-10-9	LOCKHEED MARTIN CORP			16,813.000	5,975,508	355.410	5,975,508	5,454,858		63,969		400,040	43,689	356,351		11/02/2021	
540424-10-8	LOEWS CORP			52,868.000	3,053,656	57.760	3,053,656	2,973,798		2,430		79,858	10,422	69,436		12/09/2021	
SB18ZR-K2-5	LOGITECH INTERNATIONAL		B	0.000		84.377			431							08/20/2021	
S73333-78-3	LONZA GROUP AG		B	1,532.000	1,280,548	835.867	1,280,548	880,378	555	808		211,106	49,700	161,405	186	08/20/2021	
F58149-13-3	L'OREAL CMN STK		B	11,374.000	5,393,044	474.155	5,393,044	4,437,476		11,238		770,238	207,836	562,402	(172,180)	12/09/2021	
546347-10-5	LOUISIANA-PACIFIC CORP.			10,340.000	810,139	78.350	810,139	389,416		4,417		320,053	859	319,194		08/20/2021	
548661-10-7	LOWES COS INC USD0.50			50,064.000	12,940,543	258.480	12,940,543	11,087,209		17,502		1,758,196		1,758,196		12/09/2021	
S55697-11-4	LPKF LASER & ELECTRONICS AG		B	0.000		22.184			1							06/30/2020	
550021-10-9	LULULEMON ATHLETICA INC		C	3,448.000	1,349,720	391.450	1,349,720	1,349,720					143,183	(143,183)		11/02/2021	
550241-10-3	LUMEN TECHNOLOGIES INC			81,568.000	1,023,678	12.550	1,023,678	966,353		25,152		57,325		57,325		12/09/2021	
F58485-11-5	LVMH MOET HENNESSY EURO.30		B	11,921.000	9,855,618	826.744	9,855,618	7,915,111	6,749	41,216		1,509,397		1,509,397	(304,651)	12/09/2021	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			34,908.000	3,219,565	92.230	3,219,565	3,078,789		42,558		35,936	65,430	(29,494)		12/09/2021	
SB02K2-M3-6	M3 INC		B	0.000		53.891			1							11/16/2018	
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		B	8,568.000	1,279,512	149.336	1,279,512	843,753		24,175		299,650		299,650	4,943	08/20/2021	
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		B	13,596.000	1,101,651	81.028	1,101,651	910,932		8,687		51,394	10,771	40,623	(6,301)	11/02/2021	
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A			16,310.000	307,770	18.870	307,770	307,770					28,018	(28,018)		10/25/2021	
S65558-05-8	MAKITA CORP		B	13,000.000	551,248	42.404	551,248	525,614	3	1,726		1,037	48,345	(47,307)	(21,750)	11/02/2021	
S24925-19-0	MANULIFE FINANCIAL CORP		B	17,623.000	336,374	19.087	336,374	204,491		13,826		18,552		18,552	4,509	06/03/2020	
56585A-10-2	MARATHON PETROLEUM CORP			56,488.000	3,614,667	63.990	3,614,667	3,404,964		31,960		161,170	22,709	138,462		12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57060D-10-8	MARKETAXESS HOLDINGS INC			6,571.000	2,702,455	411.270	2,702,455	2,584,026		777		85,295	20,392	64,903		12/09/2021	
571903-20-2	MARRIOTT I NTL INC NEW CL A			29,108.000	4,809,806	165.240	4,809,806	4,521,195				209,857		209,857		12/09/2021	
571748-10-2	MARSH + MCLENNAN COS INC			37,124.000	6,452,894	173.820	6,452,894	5,479,203		14,782		709,837	22,861	686,976		11/02/2021	
573284-10-6	MARTIN MARIETTA MATERIALS			5,101.000	2,247,093	440.520	2,247,093	2,021,734		3,588		225,359	28,125	197,234		12/09/2021	
J39788-13-8	MARUBENI		B	80,700.000	784,540	9.722	784,540	644,348	17	15,825		177,319		177,319	(37,127)	11/02/2021	
573874-10-4	MARVELL TECHNOLOGY INC			59,472.000	5,203,205	87.490	5,203,205	4,156,529				1,046,676		1,046,676		11/02/2021	
574599-10-6	MASCO CORP			21,019.000	1,475,954	70.220	1,475,954	1,245,087		7,251		163,554		163,554		11/02/2021	
574795-10-0	MASIMO CORP			10,655.000	3,119,571	292.780	3,119,571	2,954,988				164,583		164,583		12/09/2021	
57636Q-10-4	MASTERCARD INC CLASS A			66,964.000	24,061,504	359.320	24,061,504	22,009,964		23,204		1,401,999	150,819	1,251,180		12/09/2021	
57667L-10-7	MATCH GROUP INC			25,529.000	3,376,210	132.250	3,376,210	3,318,156				(40,906)	270,841	(311,747)		12/09/2021	
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN		D	20,313.000	282,351	13.900	282,351	282,351				(34,493)	35,292	(69,785)		08/20/2021	
J41551-10-2	MAZDA MOTOR CORP		B	0.000		7.711			8							11/16/2018	
SB13G6-25-6	MBB		B	0.000		102.234			5							06/28/2018	
580135-10-1	MCDONALDS CORP			50,869.000	13,636,453	268.070	13,636,453	11,958,480		103,692		1,261,673		1,261,673		12/09/2021	
580589-10-9	MCGRATH RENTCORP.			8,831.000	708,776	80.260	708,776	541,619		9,435		109,332	976	108,357		08/20/2021	
58155Q-10-3	MCKESSON CORP			11,590.000	2,880,926	248.570	2,880,926	2,415,897	5,447	2,411		427,584		427,584		11/02/2021	
58404W-10-9	MEDCATH CORP			400.000		0.000										09/29/2011	
58463J-30-4	MEDICAL PPTYS TRUST INC			279,229.000	6,598,181	23.630	6,598,181	5,614,348	78,184	45,437		983,833	36,712	947,121		11/02/2021	
G5960L-10-3	MEDTRONIC PLC			132,486.000	13,705,677	103.450	13,705,677	13,421,259	83,466	37,234		(163,418)	1,930,541	(2,093,959)		12/09/2021	
SB60DQ-V3-9	MEIJI HOLDINGS LTD		B	0.000		59.572			7							02/19/2019	
S73700-63-5	MELEXIS NV		B	0.000		115.262			45							10/01/2020	
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC		B	1.000	2	2.166	2	2				1		1		08/31/2021	
58733R-10-2	MERCADOLIBRE INC		C	3,677.000	4,958,067	1,348.400	4,958,067	4,819,252				138,815	521,256	(382,441)		12/09/2021	
58933Y-10-5	MERCK & CO. INC.			218,004.000	16,707,827	76.640	16,707,827	16,227,079	150,423	48,650		203,482	1,672,240	(1,468,758)		12/09/2021	
D5357W-10-3	MERCK KGAA ORD NPV		B	10,848.000	2,800,350	258.144	2,800,350	2,428,371	4,309	2,562		291,324		291,324	(40,957)	12/09/2021	
589378-10-8	MERCURY SYSTEMS INC			14,475.000	796,994	55.060	796,994	683,955				113,038	93,187	19,852		09/17/2021	
SBNGNB-77-5	MERLIN PROPERTIES REIT SA		B	0.000		10.841			1							02/26/2021	
59151K-10-8	METHANEX CORP		A	17,423.000	689,080	39.550	689,080	432,808	2,178	2,338		55,295	9,644	45,651		08/20/2021	
59156R-10-8	METLIFE INC COM			9,457.000	590,968	62.490	590,968	309,208		17,968		146,962		146,962		06/26/2020	
D5517Q-11-6	METRO AG		B	0.000		12.649			48							11/30/2020	
592688-10-5	METTLER TOLEDO INTERNATIONAL			2,252.000	3,822,117	1,697.210	3,822,117	3,145,724				587,752	40,896	546,856		12/09/2021	
55277J-10-8	MF GLOBAL HOLDINGS LTD			3,100.000		0.000										09/29/2011	
552848-10-3	MGIC INVT CORP WIS			22,956.000	331,026	14.420	331,026	330,561		1,916		464	6,446	(5,982)		08/20/2021	
55303A-10-5	MGM GROWTH PROPERTIES CLASS A			91,112.000	3,721,925	40.850	3,721,925	3,133,319	47,834	72,474		411,636		411,636		10/06/2021	
552953-10-1	MGM RESORTS INTERNATIONAL			21,366.000	958,906	44.880	958,906	630,552		150		207,294		207,294		08/20/2021	
595017-10-4	MICROCHIP TECHNOLOGY INC			45,485.000	3,959,924	87.060	3,959,924	3,409,505		14,376		439,518		439,518		12/09/2021	
595112-10-3	MICRON TECHNOLOGY INC COM			81,600.000	7,601,040	93.150	7,601,040	5,513,004	8,160	2,249		1,764,500		1,764,500		12/09/2021	
594918-10-4	MICROSOFT CORP			521,799.000	175,491,440	336.320	175,491,440	160,344,968		393,071		13,011,884	1,481,643	11,530,241		12/09/2021	
S66424-06-0	MINEBEA MITSUMI INC		B	25,300.000	717,333	28.353	717,333	597,184	5	2,465		129,541		129,541	(26,389)	11/02/2021	
S61619-78-9	MIRVAC GROUP STAPLED UNITS		B	287,761.000	608,822	2.116	608,822	577,912	10,657	3,098		40,300	8,372	31,928	(9,390)	12/09/2021	
J43293-10-9	MISUMI GROUP INC		B	23,900.000	979,619	40.988	979,619	799,779	1	3,449		160,147	6,172	153,975	(59,585)	12/09/2021	
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS		B	75,600.000	559,343	7.399	559,343	559,343	24	9,035		27,252	70,834	(43,582)	(27,253)	08/20/2021	
J43830-11-6	MITSUBISHI CORPORATION		B	52,240.000	1,656,728	31.714	1,656,728	1,417,290	39	21,592		198,754	14,202	184,552	(60,683)	11/02/2021	
J43873-11-6	MITSUBISHI ELECTRIC CORP		B	125,700.000	1,592,058	12.666	1,592,058	1,592,058	17	2,309		25,343	65,093	(39,750)	(25,342)	12/09/2021	
J43916-11-3	MITSUBISHI ESTATE CO		B	0.000		13.783			4							11/16/2018	
J44002-12-9	MITSUBISHI HEAVY INDS		B	47,600.000	1,099,114	23.091	1,099,114	1,084,715		19,571		(45,225)	56,426	(101,651)	(61,703)	12/09/2021	
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP		B	514,900.000	2,794,156	5.427	2,794,156	2,641,651	48	34,233		203,178	51,240	151,938	(101,270)	11/02/2021	
S65973-02-6	MITSUI & CO NPV		B	62,100.000	1,468,710	23.651	1,468,710	1,197,119		20,540		245,692		245,692	(68,617)	11/02/2021	
J4509L-10-1	MITSUI FUDOSAN CO JPY50		B	92,500.000	1,830,239	19.786	1,830,239	1,804,500	2	7,848		46,456	170,763	(124,307)	(57,658)	12/09/2021	
S65975-84-9	MITSUI OSK LINES LTD		B	0.000		62.793			4							07/12/2018	
S65910-14-3	MIZUHO FINANCIAL GROUP		B	100,310.000	1,274,400	12.705	1,274,400	1,274,400	64	3,265		15,995	83,987	(67,992)	(15,994)	11/02/2021	
60770K-10-7	MODERNA INC			25,823.000	6,558,526	253.980	6,558,526	6,036,370				401,584	2,085,069	(1,683,485)		12/09/2021	
60786M-10-5	MOELIS ORD CLASS A			9,138.000	571,216	62.510	571,216	440,743		40,141		72,651		72,651		12/23/2021	
60855R-10-0	MOLINA HEALTHCARE INC			9,248.000	2,941,604	318.080	2,941,604	2,573,237				303,631		303,631		12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60871R-20-9	MOLSON COORS BEVERAGE CO			20,286.000	940,256	46.350	940,256	809,069		10,748		15,185	9,180	6,005		12/09/2021	
60878Y-10-8	MOMENTIVE GLOBAL INC			33,412.000	706,664	21.150	706,664	577,642				129,022	986	128,036		09/22/2021	
609027-10-7	MONARCH CASINO & RESORT INC			3,407.000	251,948	73.950	251,948	157,182				39,836		39,836		08/20/2021	
SBGLP2-32-5	MONCLER		B	16,771.000	1,220,988	72.804	1,220,988	1,044,355		2,460		88,405	17,735	70,671	(27,504)	12/09/2021	
609207-10-5	MONDELEZ INTERNATIONAL INC			107,607.000	7,135,420	66.310	7,135,420	6,390,615	37,662	9,681		567,740	31,785	535,955		11/23/2021	
SB1CRL-C4-3	MONDI PLC		B	43,744.000	1,081,888	24.732	1,081,888	1,034,892		6,469		15,716	2,163	13,553	(292)	12/09/2021	
60937P-10-6	MONGODB INC CLASS A			5,970.000	3,160,220	529.350	3,160,220	2,774,760				333,065		333,065		12/09/2021	
61174X-10-9	MONSTER BEVERAGE CORP			43,088.000	4,138,172	96.040	4,138,172	3,623,934				364,321	68,888	295,433		12/09/2021	
615369-10-5	MOODYS CORP			14,735.000	5,755,196	390.580	5,755,196	5,494,262		11,906		260,934	107,665	153,269		12/09/2021	
617446-44-8	MORGAN STANLEY			115,197.000	11,307,738	98.160	11,307,738	10,425,387		48,108		511,337	489,683	21,655		12/09/2021	
S66026-48-5	MORINAGA MILK INDUSTRY LTD		B	4,900.000	232,330	47.414	232,330	232,330				11,320	75,579	(64,259)	(11,320)	08/20/2021	
SB64ZL-H6-7	MORNEAU SHEPELL INC		B	0.000		27.729				3						02/26/2021	
617700-10-9	MORNINGSTAR INC			1,971.000	674,062	341.990	674,062	420,289		1,230		181,198	2,972	178,226		08/20/2021	
620076-30-7	MOTOROLA SOLUTIONS INC			14,132.000	3,839,664	271.700	3,839,664	3,335,442	11,164	5,851		452,285	453	451,832		12/09/2021	
SB02L4-86-0	MOWI		B	80,810.000	1,912,505	23.667	1,912,505	1,906,940				(11,022)		(11,022)	16,587	12/09/2021	
SB204C-S1-5	MS&AD INSURANCE GROUP HOLDINGS INC		B	0.000		30.819			13							08/15/2018	
553498-10-6	MSA SAFETY INC			6,394.000	965,238	150.960	965,238	815,796		6,475		22,727	39,964	(17,237)		12/16/2021	
55354G-10-0	MSCI INC A			2,868.000	1,757,195	612.690	1,757,195	1,537,291		5,021		130,269	86,778	43,492		11/02/2021	
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG		B	6,496.000	1,325,273	204.014	1,325,273	1,288,806	15			47,074	67,547	(20,474)	(10,607)	12/09/2021	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		B	0.000		296.241			14,210							11/12/2018	
J46840-10-4	MURATA MANUFACTURING CO LTD		B	25,995.000	2,067,094	79.519	2,067,094	1,801,475	7	10,675		84,102	8,936	75,166	(104,676)	11/02/2021	
62855J-10-4	MYRIAD GENETICS INC			16,416.000	453,082	27.600	453,082	453,082					78,862	(78,862)		11/15/2021	
J48454-10-2	NAMCO BANDAI HLDGS NPV		B	13,600.000	1,062,207	78.103	1,062,207	965,920	9	1,444		129,809	16,705	113,103	(33,522)	12/09/2021	
63009R-10-9	NANOSTRING TECHNOLOGIES INC			7,718.000	325,931	42.230	325,931	325,931					61,788	(61,788)		10/12/2021	
631103-10-8	NASDAQ OMX GROUP			22,193.000	4,660,752	210.010	4,660,752	4,463,066		8,443		178,392	11,908	166,485		12/09/2021	
632307-10-4	NATERA INC			1,828.000	170,717	93.390	170,717	170,717					18,134	(18,134)		08/20/2021	
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION			18,599.000	817,240	43.940	817,240	608,565		11,040		165,970	605	165,365		08/20/2021	
SBDR05-C0-9	NATIONAL GRID PLC		B	159,782.000	2,293,584	14.354	2,293,584	2,031,141	36,621	1		282,220	54,959	227,260	(19,779)	11/02/2021	
637417-10-6	NATIONAL RETAIL PROPERTIES			16,540.000	795,078	48.070	795,078	642,674		19,580		94,748	30,859	63,889		11/11/2021	
63845R-10-7	NATIONAL VISION HOLDINGS INC			8,338.000	400,141	47.990	400,141	314,408				9,575	23,321	(13,746)		12/17/2021	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		B	105,715.000	2,216,646	20.968	2,216,646	1,962,114		59,070		152,844	11,562	141,283	(23,616)	11/02/2021	
S20773-03-2	NATL BK OF CANADA COMMON STOCK		B	30,144.000	2,301,459	76.349	2,301,459	2,047,840	20,400	24,026		100,732		100,732	44,211	08/20/2021	
G7S86Z-17-2	NATWEST GROUP PLC		B	421,609.000	1,288,854	3.057	1,288,854	1,167,975		2,637		83,297		83,297	7,342	12/09/2021	
63947U-10-7	NCINO INC			5,602.000	307,326	54.860	307,326	303,143				(35)	46,609	(46,644)		12/03/2021	
S6640A-00-5	NEC CORP		B	20,800.000	959,125	46.112	959,125	959,125		558		11,412	51,740	(40,329)	(11,412)	12/09/2021	
640491-10-6	NEOGEN CORP			5,969.000	271,052	45.410	271,052	255,397				15,656	2,798	12,858		12/17/2021	
SB06YV-46-1	NESTE		B	17,479.000	861,872	49.309	861,872	781,281		7,252		(100,082)	80,625	(180,707)	(49,267)	08/20/2021	
S71238-70-3	NESTLE SA PAR CHF1		B	126,005.000	17,623,967	139.867	17,623,967	15,202,264	152,821	61,198		1,768,553	202,310	1,566,242	(6,658)	12/09/2021	
64110D-10-4	NETAPP INC			26,862.000	2,471,035	91.990	2,471,035	2,289,674		5,208		127,980		127,980		12/09/2021	
SBFYDW-S1-0	NETCOMPANY GROUP		B	0.000		113.715			2							06/30/2020	
64110L-10-6	NETFLIX INC			33,765.000	20,341,387	602.440	20,341,387	19,030,347				611,856	1,518,689	(906,833)		12/09/2021	
64829B-10-0	NEW RELIC INC			7,907.000	869,454	109.960	869,454	528,669				340,784	56,815	283,969		08/20/2021	
650111-10-7	NEW YORK T IMES CO CL A			9,270.000	447,741	48.300	447,741	366,510		1,573		(16,024)	1,023	(17,048)		08/20/2021	
S66371-01-4	NEWCREST MINING LTD		B	3,134.000	55,780	17.798	55,780	44,214		1,708		(2,498)		(2,498)	(4,067)	03/17/2020	
651229-10-6	NEWELL RUBBERMAID INC			62,729.000	1,370,001	21.840	1,370,001	1,370,001		11,308			100,495	(100,495)		12/09/2021	
651639-10-6	NEWMONT CORP			48,895.000	3,032,468	62.020	3,032,468	2,562,967		43,935		350,229	48,721	301,508		11/02/2021	
J4914X-10-4	NEXON LTD		B	25,000.000	482,828	19.313	482,828	443,742	545			48,127	18,457	29,670	(9,042)	11/02/2021	
65339F-10-1	NEXTERA ENERGY INC			143,218.000	13,370,832	93.360	13,370,832	11,493,648		85,343		1,526,328	270,747	1,255,581		12/09/2021	
SBN7BZ-M3-7	NIBE INDUSTRIER CLASS B		B	72,015.000	1,087,720	15.104	1,087,720	1,036,968				50,914		50,914	(162)	12/09/2021	
S66471-33-5	NICE LTD		B	4,339.000	1,326,766	305.777	1,326,766	1,240,754				79,099		79,099	6,913	11/02/2021	
J52968-10-4	NIDEC CORPORATION JPY50		B	21,440.000	2,517,205	117.407	2,517,205	2,116,207	3	4,025		145,501		145,501	(114,276)	12/09/2021	
654106-10-3	NIKE INC CL B			94,119.000	15,686,814	166.670	15,686,814	14,468,409		38,344		602,879	446,731	156,148		12/09/2021	
J51699-10-6	NINTENDO CO LTD COM STK		B	5,300.000	2,469,237	465.894	2,469,237	2,366,584		25,758		8,931	18,504	(9,573)	(109,688)	12/09/2021	
S66405-07-7	NIPPON PAINT HOLDINGS LTD		B	35,600.000	387,672	10.890	387,672	375,973	1,551			18,251	12,449	5,803	(6,552)	11/02/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SB98BC-67-1	NIPPON PROLOGIS REIT INC		B	97.000	342,834	3,534.367	342,834	276,214	3,567	3,266		88,472		88,472	(21,852)	03/08/2021	
S66425-69-5	NIPPON STEEL CORP		B	55,700.000	908,623	16.313	908,623	773,147	38	11,436		96,314	50,367	45,947	(34,556)	11/02/2021	
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT		B	74,920.000	2,049,395	27.354	2,049,395	1,894,497	19	20,154		129,196	18,141	111,055	(72,101)	12/09/2021	
J57160-12-9	NISSAN MOTOR CO CMN STK		B	135,100.000	652,066	4.827	652,066	572,753	31			17,568	27,099	(9,531)	(48,516)	08/20/2021	
J58472-11-9	NITTO DENKO CORP		B	14,100.000	1,088,524	77.200	1,088,524	932,050	4	15,277		87,705	22,624	65,081	(71,992)	08/20/2021	
65487K-10-0	NLIGHT INC			18,300.000	438,285	23.950	438,285	319,043				(77,073)	20,676	(97,749)		08/20/2021	
N64038-10-7	NN GROUP NV		B	42,462.000	2,298,981	54.142	2,298,981	2,018,461		38,622		234,093		234,093	(51,158)	12/09/2021	
S59029-41-3	NOKIA OYJ EUR0.06		B	273,622.000	1,734,421	6.339	1,734,421	1,499,291				262,820	12,910	249,910	(36,550)	12/09/2021	
J59009-15-9	NOMURA HOLDINGS INC		B	189,900.000	827,345	4.357	827,345	817,269	2	14,796		4,859	43,177	(38,318)	(46,160)	11/02/2021	
SBYZF9-J9-8	NORDEA BANK		B	125,150.000	1,527,424	12.205	1,527,424	1,234,247		31,265		295,232	17,703	277,529	(85,041)	11/02/2021	
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		B	0.000		9.488				14,600						02/28/2018	
655844-10-8	NORFOLK SOUTHERN CORP			20,754.000	6,178,673	297.710	6,178,673	5,579,574		23,478		543,400	144,743	398,657		12/09/2021	
D5813Z-10-4	NORMA GROUP ORD		B	0.000		43.050			11							10/01/2020	
665859-10-4	NORTHERN TRUST CORP			31,437.000	3,760,180	119.610	3,760,180	3,714,365	10,971	2,195		31,472	63,278	(31,806)		12/09/2021	
666807-10-2	NORTHROP GRUMMAN CORP			10,039.000	3,885,796	387.070	3,885,796	3,464,193		21,558		353,782	1,896	351,886		11/02/2021	
668074-30-5	NORTHWESTERN CORP			11,977.000	684,605	57.160	684,605	642,006		20,316		(5,873)	39,023	(44,896)		10/08/2021	
SBNH7Q-17-4	NORWEGIAN FINANS HOLDING		B	0.000		11.266			25							10/01/2020	
67000B-10-4	NOVANTA INC			4,758.000	838,978	176.330	838,978	612,153				191,607	842	190,765		08/20/2021	
H5820Q-15-0	NOVARTIS AG-REG CMN STK		B	31,719.000	2,794,711	88.108	2,794,711	2,569,152	52,564	12,808		108,858	273,087	(164,229)	(1,960)	08/20/2021	
670002-40-1	NOVAVAX INC			6,773.000	969,013	143.070	969,013	969,013					307,494	(307,494)		12/09/2021	
SBHC8X-90-3	NOVO-NORDISK B ORD		B	66,755.000	7,501,996	112.381	7,501,996	6,190,353	23,916	16,728		1,228,758	191,100	1,037,658	(186,939)	11/02/2021	
SB798F-W0-4	NOVOZYMES CLASS B		B	11,460.000	941,296	82.138	941,296	851,211				108,752	10,369	98,382	(18,667)	11/02/2021	
629377-50-8	NRG ENERGY INC			41,638.000	1,793,765	43.080	1,793,765	1,642,292		3,947		151,473	22,345	129,128		12/09/2021	
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP		B	58,100.000	1,244,189	21.415	1,244,189	1,064,594		1,999		175,855		175,855	(35,561)	12/09/2021	
S61292-77-7	NTT DOCOMO, INC		B	0.000		33.659			13							07/06/2018	
S65438-00-4	NTT UD REIT INVESTMENT CORP		B	0.000		1,327.779			138	25						10/02/2020	
67018T-10-5	NU SKIN ASIA PAC INC			15,684.000	795,963	50.750	795,963	528,667		14,810		79,729	66,756	12,973		10/14/2021	
670346-10-5	NUCOR CORP.			23,975.000	2,736,746	114.150	2,736,746	2,179,991	11,988	10,212		479,984	75,135	404,849		12/09/2021	
SBDRJL-N0-2	NUTRIEN LTD		B	30,616.000	2,304,532	75.272	2,304,532	1,932,877		6,617		314,415		314,415	(10,588)	12/09/2021	
67066G-10-4	NVIDIA CORP			181,102.000	53,263,909	294.110	53,263,909	41,894,003		11,023		10,365,412	475,274	9,890,137		12/09/2021	
62944T-10-5	NVR INC			347.000	2,050,378	5,908.870	2,050,378	1,698,711				351,666	11,406	340,261		11/02/2021	
N6596X-10-9	NXP SEMICONDUCTORS N.V.		D	21,943.000	4,998,177	227.780	4,998,177	4,150,352	12,343	7,787		633,988	23,223	610,765		12/09/2021	
S66564-07-1	OBAYASHI CORP		B	0.000		8.326			2							11/07/2018	
S46127-57-7	OC OERLIKON CORP AG-REG		B	0.000		11.699			13							02/26/2021	
SB0F9V-20-4	OCBC BANK		B	150,000.000	1,268,404	8.456	1,268,404	1,194,880		8,359		25,902	4,220	21,682	7,778	12/09/2021	
674599-10-5	OCCIDENTAL PETROLEUM CORP			19,301.000	559,536	28.990	559,536	426,359	631	193		133,177		133,177		11/02/2021	
SBBH7M-R1-1	OCEAN YIELD		B	0.000		4.847			44							10/01/2020	
SB1577-G7-0	OESTERREICHISCHE POST AG		B	0.000		42.240			23							10/01/2020	
670837-10-3	OGE ENERGY CORP			32,963.000	1,265,120	38.380	1,265,120	991,429		42,938		205,463	20,888	184,575		08/20/2021	
679295-10-5	OKTA INC CLASS A			1,786.000	400,368	224.170	400,368	306,782				(40,862)	2,885	(43,747)		08/20/2021	
679580-10-0	OLD DOMINION FREIGHT LINE INC			9,970.000	3,573,049	358.380	3,573,049	3,292,312		2,206		249,594		249,594		12/09/2021	
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC			9,915.000	507,549	51.190	507,549	507,549				(4,727)	302,404	(307,130)		11/08/2021	
S66588-01-3	OLYMPUS CORP		B	75,500.000	1,737,113	23.008	1,737,113	1,537,998	1	1,294		163,307		163,307	(62,236)	12/09/2021	
68213N-10-9	OMNICELL INC			2,907.000	524,539	180.440	524,539	371,516				113,935	3,006	110,929		08/20/2021	
J61374-12-0	OMRON CORP		B	0.000		99.518			8							11/19/2018	
682189-10-5	ON SEMICONDUCTOR CORP			35,353.000	2,401,176	67.920	2,401,176	1,721,824				571,271		571,271		12/09/2021	
682680-10-3	ONEOK INC			45,847.000	2,693,970	58.760	2,693,970	2,519,168		18,758		137,490	149,997	(12,507)		12/09/2021	
S66601-07-1	ONO PHARMACEUTICAL CO		B	37,000.000	917,650	24.801	917,650	822,038	2	5,264		129,129	12,699	116,430	(33,518)	11/02/2021	
SBNBNN-H6-1	ONTEX GROUP NV		B	0.000		11.378			4,808							05/31/2018	
68389X-10-5	ORACLE CORP COM			91,709.000	7,997,942	87.210	7,997,942	7,318,441		25,936		358,895	504,417	(145,522)		11/02/2021	
67103H-10-7	OREILLY AUTOMOTIVE INC			5,321.000	3,757,850	706.230	3,757,850	3,189,500				558,462		558,462		11/02/2021	
68622V-10-6	ORGANON & CO			2.000	61	30.450	61	50		1		11	2,232	(2,221)		06/03/2021	
S66488-91-7	ORIENTAL LAND LTD		B	9,700.000	1,633,724	168.425	1,633,724	1,465,485	164	311		158,259		158,259	(36,175)	12/09/2021	
Q71610-10-1	ORIGIN ENERGY LTD		B	130,129.000	495,758	3.810	495,758	398,829		6,021		107,075		107,075	(10,146)	08/20/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68629Y-10-3	ORION OFFICE REIT INC			1.000	19	18.670	19	19					4	(4)		11/15/2021	
R67787-10-2	ORKLA ASA		B	34,820.000	348,899	10.020	348,899	328,085				15,961		15,961	4,853	11/23/2021	
K3192G-10-4	ORSTED		B	2,003.000	255,786	127.702	255,786	196,176	1,624	2,723		(124,367)		(124,367)	(29,271)	06/26/2020	
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING			29,046.000	621,294	21.390	621,294	520,639				100,655	21,595	79,060		12/17/2021	
J62320-11-4	OSAKA GAS CO		B	0.000		16.091			4							11/16/2018	
68902V-10-7	OTIS WORLDWIDE CORP			33,795.000	2,942,531	87.070	2,942,531	2,662,837		11,617		245,878	32,694	213,185		12/09/2021	
J63117-10-5	OTSUKA HOLDINGS CO LTD		B	12,100.000	438,061	36.203	438,061	438,061	5,276			21,344	81,620	(60,277)	(21,344)	08/20/2021	
69007J-10-6	OUTFRONT MEDIA INC			21,713.000	582,343	26.820	582,343	432,102		4,343		105,832	122	105,710		08/20/2021	
690732-10-2	OWENS & MINOR, INC.			17,145.000	745,808	43.500	745,808	536,467		94		209,340	114,009	95,331		09/07/2021	
693718-10-8	PACCAR INC			6,908.000	609,700	88.260	609,700	496,907	10,362	8,001		40,049	5,195	34,853		08/20/2021	
69526K-10-5	PACTIV EVERGREEN INC			21,839.000	276,919	12.680	276,919	273,420		6,082		(25,243)	27,780	(53,023)		08/20/2021	
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A			139,295.000	2,536,562	18.210	2,536,562	2,536,562					850,971	(850,971)		12/09/2021	
697435-10-5	PALO ALTO NETWORKS INC			7,698.000	4,285,938	556.760	4,285,938	3,560,750				600,848		600,848		12/09/2021	
J41121-10-4	PANASONIC CORP		B	0.000		10.985			15							02/19/2019	
SB44XT-X8-2	PANDORA		B	12,096.000	1,508,058	124.674	1,508,058	1,497,765	1,850	5,070		24,474	62,605	(38,131)	(14,181)	12/09/2021	
69924R-10-8	PARAMOUNT GROUP REIT INC			65,281.000	544,444	8.340	544,444	544,444	4,570	6,017			74,698	(74,698)		10/06/2021	
700517-10-5	PARK HOTELS RESORTS INC			20,231.000	381,961	18.880	381,961	381,961					8,001	(8,001)		11/18/2021	
701094-10-4	PARKER HAN NIFIN CORP COM			11,261.000	3,582,349	318.120	3,582,349	3,204,096		14,850		220,955	11,056	209,898		12/09/2021	
SB119Q-G0-0	PARTNERS GROUP HOLDING AG		B	0.000		1,659.990				7,240						12/18/2018	
703343-10-3	PATRICK INDUSTRIES INC			8,389.000	676,908	80.690	676,908	644,803		7,430		32,106	35,148	(3,042)		08/20/2021	
SB11Y3-K8-1	PATRIZIA IMMOBILIEN		B	0.000		27.658			11							05/25/2021	
704326-10-7	PAYCHEX INC			27,523.000	3,756,890	136.500	3,756,890	3,313,137		5,036		419,028		419,028		12/09/2021	
70432V-10-2	PAYCOM SOFTWARE INC			583.000	242,056	415.190	242,056	184,306				(10,340)	12,735	(23,074)		08/20/2021	
70435P-10-2	PAYCOR HCM INC			8,813.000	253,903	28.810	253,903	239,573				14,329	21,720	(7,390)		12/23/2021	
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI		C	979,431.930	9,823,702	10.030	9,823,702	9,823,702	30,460				176,298	(176,298)		11/05/2021	
70450Y-10-3	PAYPAL HOLDINGS INC			87,864.000	16,569,393	188.580	16,569,393	16,271,039				(383,619)	3,498,139	(3,881,757)		12/09/2021	
SB4PT2-P8-8	PEMBINA PIPELINE CORP		B	60,666.000	1,842,817	30.376	1,842,817	1,703,893	9,952	27,373		85,315	1,290	84,024	21,359	12/09/2021	
712704-10-5	PEOPLES UNITED FINANCIAL INC			27,364.000	487,626	17.820	487,626	428,794		4,994		58,833		58,833		08/20/2021	
713448-10-8	PEPSICO INC.			97,986.000	17,021,148	173.710	17,021,148	15,340,640	103,419	38,557		1,330,409	135,507	1,194,902		12/09/2021	
SBYMM0-01-5	PER AARSLEFF HOLDING CLASS B		B	0.000		43.168			13							06/30/2020	
71375U-10-1	PERFICIENT INC			5,609.000	725,188	129.290	725,188	529,328				191,644		191,644		08/20/2021	
71377A-10-3	PERFORMANCE FOOD GROUP			38,011.000	1,744,325	45.890	1,744,325	1,318,303				29,364	1,473	27,891		12/17/2021	
714046-10-9	PERKINELMER INC			13,381.000	2,690,384	201.060	2,690,384	2,397,645		131		292,738	15,832	276,906		12/09/2021	
S46823-29-0	PERNOD RICARD NPV		B	9,033.000	2,172,597	240.518	2,172,597	1,756,672	5,397	18,342		372,038		372,038	(64,828)	11/02/2021	
S06825-38-4	PERSIMMON PLC		B	19,333.000	747,860	38.683	747,860	650,764		16,321		43,620	17,318	26,302	(5,555)	11/02/2021	
SB3CY7-09-6	PERSOL HOLDINGS LTD		B	0.000		18.210										07/12/2018	
G7041J-10-7	PETS AT HOME PLC		B	38,889.000	244,930	6.298	244,930	244,930	2,227			1,275	8,687	(7,413)	(1,275)	08/20/2021	
717081-10-3	PFIZER INC			392,876.000	23,199,328	59.050	23,199,328	17,094,606		198,913		5,763,338	313,054	5,450,284		12/09/2021	
SBMW2G-T8-7	PHARMA MAR SA		B	0.000		77.698			1							02/26/2021	
718172-10-9	PHILIP MORRIS INTL.			118,855.000	11,291,225	95.000	11,291,225	10,807,307	148,569	80,857		317,936	79,169	238,767		12/09/2021	
S59866-22-8	PHILIPS ELECTRONICS ORD		B	18,764.000	699,153	37.260	699,153	661,596		2,692		(20,734)	106,901	(127,635)	(29,132)	08/20/2021	
718546-10-4	PHILLIPS 66			4,119.000	298,463	72.460	298,463	272,966		3,789		25,497		25,497		08/20/2021	
71844V-20-1	PHILLIPS EDISON AND COMPANY INC			16,935.000	559,532	33.040	559,532	488,437	1,524	5,273		71,096		71,096		08/20/2021	
720190-20-6	PIEDMONT OFFICE REALTY TRU-A			0.000		17.380			2,506							10/06/2021	
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL			921,659.000	9,963,134	10.810	9,963,134	9,963,134					36,866	(36,866)		12/08/2021	
72352L-10-6	PINTEREST INC CLASS A			59,200.000	2,151,920	36.350	2,151,920	2,088,617				(121,566)	398,174	(519,740)		12/09/2021	
723787-10-7	PIONEER NA T RES CO COM			18,984.000	3,452,810	181.880	3,452,810	3,350,097	11,770	49,528		56,160	118,735	(62,576)		12/09/2021	
72703H-10-1	PLANET FITNESS INC CLASS A			7,519.000	681,071	90.580	681,071	484,544				131,899	4,075	127,824		08/20/2021	
72919P-20-2	PLUG POWER INC.			35,447.000	1,000,669	28.230	1,000,669	989,659				11,010	428,792	(417,782)		11/02/2021	
693475-10-5	PNC FINL SVCS GROUP INC			8,136.000	1,631,431	200.520	1,631,431	1,197,034		23,529		264,625		264,625		08/20/2021	
736508-84-7	PORTLAND GENERAL ELECTRIC CO			26,489.000	1,401,798	52.920	1,401,798	1,119,773	11,390	26,258		205,305	58,894	146,411		08/20/2021	
737630-10-3	POTLATCH CORP.			12,578.000	757,447	60.220	757,447	530,343	55,846	8,733		129,707	3,594	126,113		09/17/2021	
S26977-01-7	POWER CORP CANADA SUB-VTG NPV		B	83,521.000	2,763,866	33.092	2,763,866	2,546,377	32,295	16,412		127,146	8,388	118,757	10,270	12/09/2021	
739276-10-3	POWER INTEGRATIONS INC			17,180.000	1,595,850	92.890	1,595,850	1,314,678		6,379		86,585	57,114	29,471		12/17/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693506-10-7	PPG INDUSTRIES INC			19,186.000	3,308,434	172.440	3,308,434	3,026,151		12,828		230,871		230,871		12/09/2021	
69351T-10-6	PPL CORP			137,875.000	4,144,523	30.060	4,144,523	3,940,860	29,771	18,800		187,143	22,906	164,237		12/09/2021	
69354N-10-6	PRA GROUP INC			17,813.000	894,391	50.210	894,391	620,663				187,592	342	187,250		08/20/2021	
74167P-10-8	PRIMO WATER CORP			45,297.000	798,586	17.630	798,586	622,513		5,079		85,093	26,654	58,440		12/17/2021	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			28,465.000	2,058,873	72.330	2,058,873	1,807,270		24,378		190,252	699	189,552		12/09/2021	
742718-10-9	PROCTER & GAMBLE CO			167,770.000	27,443,817	163.580	27,443,817	23,081,961		116,715		3,566,647	225,936	3,340,710		11/23/2021	
743315-10-3	PROGRESSIVE CORP			40,860.000	4,194,279	102.650	4,194,279	3,643,821		86,725		347,838	56,920	290,919		12/09/2021	
74340E-10-3	PROGYNY INC			9,631.000	484,921	50.350	484,921	440,886				44,035	14,159	29,875		12/17/2021	
74340W-10-3	PROLOGIS INC			77,392.000	13,029,717	168.360	13,029,717	9,955,479		84,471		2,902,690	135,956	2,766,734		11/02/2021	
D6216S-14-3	PROSIEBENSAT1 MEDIA AG		B	0.000		16.763			34							06/30/2020	
SBJDS7-L3-4	PROSUS NV		B	56,628.000	4,735,137	83.618	4,735,137	4,661,502				7,227	94,611	(87,384)	(91,656)	12/09/2021	
G72899-10-0	PRUDENTIAL CORP		B	74,385.000	1,284,069	17.262	1,284,069	1,184,175		4,564		(20,311)	109,609	(129,920)	(10,855)	08/20/2021	
744320-10-2	PRUDENTIAL FINL INC			12,740.000	1,378,978	108.240	1,378,978	750,332		58,604		384,366		384,366		09/23/2020	
69360J-10-7	PS BUSINESS PKS INC CALIF COM			4,750.000	874,808	184.170	874,808	663,929		36,075		189,898	1,385	188,512		09/07/2021	
H64687-12-4	PSP SWISS PROPERTY AG		B	0.000		116.706			55	21,777						06/30/2020	
69370C-10-0	PTC INC			24,726.000	2,995,555	121.150	2,995,555	2,891,415				21,801	54,997	(33,196)		12/09/2021	
74460D-10-9	PUBLIC STORAGE			23,413.000	8,769,573	374.560	8,769,573	7,147,150		75,262		1,567,143	117,713	1,449,430		12/09/2021	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			55,369.000	3,694,773	66.730	3,694,773	3,466,321		27,335		184,636	17,492	167,144		12/09/2021	
F7607Z-16-5	PUBLICIS GROUPE		B	0.000		29.192			8,009							05/21/2019	
745867-10-1	PULTE GROUP INC			23,504.000	1,343,489	57.160	1,343,489	1,115,180	3,526	605		228,309	25,137	203,172		11/02/2021	
S50647-22-1	PUMA		B	20,819.000	2,545,101	122.249	2,545,101	2,328,686	56	361		73,974	34,513	39,460	(28,584)	12/09/2021	
74736L-10-9	Q2 HOLDINGS INC			9,424.000	748,643	79.440	748,643	680,896				(160,636)	23,104	(183,739)		12/17/2021	
Q78063-11-4	QBE INS GROUP NPV		B	136,790.000	1,128,794	8.252	1,128,794	1,128,794				(10,565)	76,806	(87,371)	10,565	12/09/2021	
SBYXS6-99-6	QIAGEN NV			34,787.000	1,938,033	55.711	1,938,033	1,851,489				76,811	6,513	70,298	(22,772)	12/09/2021	
74736K-10-1	QORVO INC			19,840.000	3,102,778	156.390	3,102,778	3,071,300				(10,157)	170,474	(180,631)		12/09/2021	
747316-10-7	QUAKER CHEMICAL CORP.			2,987.000	689,340	230.780	689,340	539,800		2,935		(32,355)	11,032	(43,387)		08/20/2021	
747525-10-3	QUALCOMM INC			76,688.000	14,023,935	182.870	14,023,935	10,012,494		75,107		3,669,316	179,132	3,490,184		11/02/2021	
74834L-10-0	QUEST DIAGNOSTICS INC			10,662.000	1,844,633	173.010	1,844,633	1,438,409		3,102		338,979		338,979		11/02/2021	
749607-10-7	R L I CORP.			7,905.000	886,151	112.100	886,151	735,417		21,221		81,298	35,261	46,037		09/20/2021	
S62295-97-7	RAKUTEN GROUP INC		B	87,900.000	880,871	10.021	880,871	844,336	3,448	560		40,626	24,934	15,692	(29,790)	12/09/2021	
S60419-95-9	RAMSAY HEALTH CARE LTD		B	48,469.000	2,519,616	51.984	2,519,616	2,450,212		1,004		62,980	25,362	37,619	6,424	12/09/2021	
753422-10-4	RAPID7 INC			5,706.000	671,539	117.690	671,539	480,786				119,592	2,411	117,181		08/20/2021	
S59106-09-6	RATIONAL AG		B	0.000		994.772			6							06/30/2020	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			135,844.000	11,690,735	86.060	11,690,735	11,398,930		74,208		186,408	128,119	58,289		12/09/2021	
75524B-10-4	RBC BEARING INS			4,321.000	872,712	201.970	872,712	713,346				42,685	45,386	(2,701)		12/16/2021	
756109-10-4	REALTY INCOME CORP			66,664.000	4,772,476	71.590	4,772,476	4,487,388	16,433	38,978		266,709	38,796	227,913		12/09/2021	
G74079-10-7	RECKITT BENCKISER GROUP PLC		B	9,826.000	844,046	85.899	844,046	758,688		5,167		70,604	2,484	68,120	(5,629)	08/20/2021	
SBQRRZ-00-3	RECRUIT HOLDINGS LTD		B	34,200.000	2,070,621	60.544	2,070,621	1,523,909	6	3,844		468,619		468,619	(126,835)	08/20/2021	
SBD6FX-N3-0	RED ELECTRICA SA		B	33,615.000	727,268	21.635	727,268	599,522		17,271		157,391	5,922	151,469	(29,645)	11/02/2021	
758750-10-3	REGAL REXNORD CORP			3,351.000	570,273	170.180	570,273	323,285	1,106			246,988		246,988		10/05/2021	
758849-10-3	REGENCY CENTERS CORPORATION			29,197.000	2,199,994	75.350	2,199,994	2,001,266	18,248	8,218		183,898		183,898		12/09/2021	
75886F-10-7	REGENERON PHARMACEUTICALS INC			8,941.000	5,646,420	631.520	5,646,420	5,528,878				78,412	101,721	(23,309)		12/09/2021	
SBYV2Z-Q3-8	REGIONAL REIT LTD		B	0.000		1.204			98							10/01/2020	
7591EP-10-0	REGIONS FINANCIAL CORP			141,384.000	3,082,171	21.800	3,082,171	2,950,151	11,588	8,887		94,757	113,263	(18,506)		12/09/2021	
759351-60-4	REINSURANCE GROUP AMERICA INC			2,711.000	296,827	109.490	296,827	258,965		4,746		(8,327)	12,115	(20,442)		08/20/2021	
75943R-10-2	RELAY THERAPEUTICS INC			8,600.000	264,106	30.710	264,106	227,900				36,206		36,206		10/13/2021	
G74570-12-1	RELX PLC		B	83,545.000	2,718,044	32.534	2,718,044	2,424,096		9,480		263,570	15,985	247,585	(14,627)	11/02/2021	
SB233H-R5-8	REN REDES ENERGETICAS NACIONAIS SA		B	0.000		3.049			11							02/26/2021	
S66356-77-5	RENESAS ELECTRONICS CORP		B	17,500.000	216,252	12.357	216,252	172,601				54,187		54,187	(10,536)	08/20/2021	
G7494G-10-5	RENTOKIL INITIAL PLC		B	114,096.000	902,498	7.910	902,498	900,865				7,259	29,403	(22,144)	(5,625)	12/09/2021	
S56693-54-2	REPSOL YPF SA EUR1		B	114,814.410	1,362,597	11.868	1,362,597	1,245,229				154,213		154,213	(36,845)	08/20/2021	
760759-10-0	REPUBLIC S VCS INC COM			20,191.000	2,815,635	139.450	2,815,635	2,320,262	9,288	11,135		369,704	5,301	364,403		11/02/2021	
76118Y-10-4	RESIDEO TECHNOLOGIES INC			9.000	234	26.030	234	44				43		43		10/29/2018	
761152-10-7	RESMED INC.			13,109.000	3,414,632	260.480	3,414,632	3,241,634		6,519		80,349	28,595	51,754		12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
J6448E-10-6	RESONA HOLDINGS		B	35,800.000	139,090	3.885	139,090	102,936	13	6,062		29,479		29,479	(15,357)	03/17/2020	
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I		B	19,548.000	1,186,978	60.721	1,186,978	1,107,749		7,011		17,620	13,788	3,831	5,950	12/09/2021	
S54383-61-7	RETAIL ESTATES NV		B	0.000		64.707			45							06/30/2020	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN			62,384.000	1,222,726	19.600	1,222,726	1,072,764	11,229	8,336		149,963	17,869	132,094		11/18/2021	
76155X-10-0	REVOLUTION MEDICINES INC			5,392.000	135,717	25.170	135,717	134,146				1,571	30,002	(28,432)		08/20/2021	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC			20,874.000	1,693,090	81.110	1,693,090	1,193,409	5,010			499,681	6,593	493,088		10/06/2021	
S53345-88-0	RHEINMETALL AG		B	0.000		97.024			34							11/30/2020	
J64683-10-5	RICOH CO JPY50		B	0.000		6.113			2							02/19/2019	
SBF1KD-82-6	RINGKJOBING LANDBOBANK		B	0.000		127.093			16							06/30/2020	
S07188-75-8	RIO TINTO CMN STK		B	46,327.000	3,069,613	66.260	3,069,613	2,781,470		87,943		69,591	62,592	6,999	(27,100)	11/02/2021	
Q81437-10-7	RIO TINTO LTD		B	15,157.000	1,103,202	72.785	1,103,202	976,229		18,933		94,371		94,371	(45,427)	11/02/2021	
767744-10-5	RITCHIE BROS AUCTIONEERS INC		A	7,487.000	458,279	61.210	458,279	451,988		2,439		6,292	4,198	2,094		12/30/2021	
74965L-10-1	RLJ LODGING TRUST			14,815.000	206,373	13.930	206,373	206,373	148				18,977	(18,977)		09/29/2021	
H69293-22-5	ROCHE HOLDING AG		B	9,158.000	4,108,863	448.664	4,108,863	3,829,889	3,568	11,595		220,622		220,622	58,352	12/09/2021	
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK		B	24,198.000	10,068,004	416.068	10,068,004	8,703,305	117,631	39,384		1,003,744	339,143	664,601	47,742	11/02/2021	
S67457-47-3	ROCK FIELD LTD		B	0.000		14.734			32							02/26/2021	
77313F-10-6	ROCKET PHARMACEUTICALS INC			9,288.000	202,757	21.830	202,757	202,757					151,285	(151,285)		09/09/2021	
773903-10-9	ROCKWELL AUTOMATION INC			9,905.000	3,455,359	348.850	3,455,359	3,119,561		12,850		232,344	36,791	195,554		12/09/2021	
S21690-51-6	ROGERS COMMUNICATIONS INC CL B		B	15,071.000	718,621	47.682	718,621	604,386	9,432	16,876		8,818	8,853	(35)	8,175	11/02/2021	
77543R-10-2	ROKU INC CLASS A			11,961.000	2,729,500	228.200	2,729,500	2,598,120				(100,602)	664,018	(764,620)		12/09/2021	
775711-10-4	ROLLINS, INC			44,202.000	1,512,150	34.210	1,512,150	1,476,578		4,690		35,572	39,948	(4,376)		12/09/2021	
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC		B	450,131.000	749,176	1.664	749,176	732,192				17,932	38,628	(20,696)	(948)	12/09/2021	
776696-10-6	ROPER TECHNOLOGIES INC			7,454.000	3,666,324	491.860	3,666,324	3,547,924		373		118,401	20,526	97,874		11/02/2021	
778296-10-3	ROSS STORES, INC.			40,273.000	4,602,398	114.280	4,602,398	4,431,206		10,934		44,109	107,662	(63,553)		12/09/2021	
S27543-83-4	ROYAL BK OF CANADA COM NPV		B	18,764.000	1,994,274	106.282	1,994,274	1,444,359		37,278		289,341	2,994	286,346	31,387	11/23/2021	
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD			3,189.000	245,234	76.900	245,234	217,888				3,026		3,026		08/20/2021	
SB03ML-X2-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07		B	155,292.000	3,411,217	21.966	3,411,217	3,053,470		51,065		363,158	41,958	321,201	(23,774)	11/02/2021	
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS		B	145,032.000	3,187,020	21.975	3,187,020	2,973,177		47,045		222,266	73,196	149,071	(23,501)	12/09/2021	
SBX8ZX-20-1	ROYAL UNIBREW ORD		B	0.000		124.200			67							06/30/2020	
781846-20-9	RUSH ENTERPRISES CL A			12,623.000	702,344	55.640	702,344	412,330		5,829		166,193	921	165,272		08/20/2021	
D6629K-10-9	RWE AG (NEU) CMN STK		B	32,824.000	1,333,336	40.621	1,333,336	1,161,214	1,797	7,095		122,808	39,319	83,490	(50,299)	11/02/2021	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			4,463.000	410,417	91.960	410,417	263,700				87,679	95	87,584		11/16/2021	
78409V-10-4	S&P GLOBAL INC			21,628.000	10,206,902	471.930	10,206,902	9,598,448		20,527		590,048	50,065	539,983		12/09/2021	
A7511S-10-4	S&T AG		B	0.000		27.182			1							06/28/2018	
78573L-10-6	SABRA HEALTHCARE REIT INC			190,822.000	2,583,730	13.540	2,583,730	2,497,230		85,744		(81,742)	225,975	(307,717)		11/30/2021	
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC		B	29,510.000	563,175	19.084	563,175	349,622		3,739		197,594	11,595	185,999	2,678	08/18/2021	
F03381-13-8	SAFRAN		B	7,491.000	917,130	122.431	917,130	784,822		1,674		(21,890)		(21,890)	(48,841)	08/20/2021	
78667J-10-8	SAGE THERAPEUTICS INC			3,709.000	157,781	42.540	157,781	153,533				(4,895)	61,945	(66,840)		08/20/2021	
G77732-17-3	SAINSBURY(J) ORD GBP0.25		B	79,550.000	297,165	3.736	297,165	279,303		4,235		18,087	9,712	8,374	(224)	11/23/2021	
S67698-11-8	SAKATA SEED CORP		B	0.000		30.220				13						10/02/2020	
79466L-30-2	SALESFORCE.COM INC			66,079.000	16,792,656	254.130	16,792,656	16,369,529				224,210	2,282,530	(2,058,320)		11/02/2021	
SB1W5N-W2-1	SALMAR		B	0.000		76.011			46							06/30/2020	
S52260-38-7	SAMPO PLC		B	38,230.000	1,915,515	50.105	1,915,515	1,724,676		12,571		132,918	14,518	118,400	(44,469)	12/09/2021	
SB1VQ2-52-6	SANDVIK		B	51,316.000	1,431,703	27.900	1,431,703	1,300,450				215,767	5,964	209,802	(84,515)	11/02/2021	
S56717-35-8	SANOFI S.A.		B	8,962.000	902,770	100.733	902,770	862,911				64,270	80,913	(16,643)	(24,411)	08/20/2021	
Q82869-11-8	SANTOS		B	185,252.000	849,879	4.588	849,879	702,643		14,441		23,480		23,480	(15,129)	08/20/2021	
D66992-10-4	SAP AG		B	57,211.000	8,126,036	142.036	8,126,036	7,800,277	12,431	7,940		509,083	325,278	183,805	(183,324)	12/09/2021	
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A			8,068.000	3,138,613	389.020	3,138,613	2,687,304		7,226		397,562	12,038	385,524		12/09/2021	
SB0SSW-W3-6	SCATEC SOLAR		B	0.000		19.635			5							06/30/2020	
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD		B	370,641.000	851,540	2.297	851,540	707,876		9,732		88,134		88,134	(6,352)	12/09/2021	
806857-10-8	SCHLUMBERGER LTD			76,637.000	2,295,278	29.950	2,295,278	1,703,363	11,087	20,564		404,027		404,027		11/02/2021	
S48341-08-5	SCHNEIDER ELECTRIC		B	22,269.000	4,367,429	196.121	4,367,429	3,364,322		13,315		813,895	102,046	711,849	(118,160)	11/02/2021	
S59840-24-9	SCHWEITER TECHNOLOGIES AG-BR		B	0.000		1,438.030			35							06/30/2020	
81141R-10-0	SEA ADS REPRESENTING LTD CLASS A		D	10,755.000	2,406,001	223.710	2,406,001	2,406,001					334,373	(334,373)		12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
811707-80-1	SEACOAST BANKING CORP FL			23,711.000	839,132	35.390	839,132	596,375		7,250		123,715	898	122,817		09/21/2021	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC		D	15,397.000	1,739,553	112.980	1,739,553	1,407,215	10,778	471		332,338	3,951	328,388		11/02/2021	
81181C-10-4	SEAGEN INC			4,285.000	662,461	154.600	662,461	616,930				(7,623)	11,283	(18,906)		08/20/2021	
Q8382E-10-2	SEEK LTD		B	35,147.000	837,648	23.833	837,648	837,648				(12,443)	46,464	(58,907)	12,443	12/09/2021	
G80277-14-1	SEGRO REIT PLC		B	47,396.000	922,169	19.457	922,169	681,848		6,429		244,615	33,211	211,404	(12,736)	08/18/2021	
J70746-13-6	SEKISUI HOUSE		B	54,000.000	1,157,796	21.441	1,157,796	1,110,983				71,155		71,155	(24,342)	11/02/2021	
SBSKRK-L7-1	SEKISUI HOUSE REIT INC		B	0.000		755.975			235							10/02/2020	
816300-10-7	SELECTIVE INSURANCE GROUP			9,964.000	816,450	81.940	816,450	627,525		6,483		107,673	44,585	63,088		08/20/2021	
816851-10-9	SEMPRA ENERGY			36,840.000	4,873,195	132.280	4,873,195	4,628,451	40,524	14,693		190,869	9,748	181,121		12/09/2021	
81762P-10-2	SERVICENOW INC			18,135.000	11,771,610	649.110	11,771,610	11,295,281				329,684	398,337	(68,653)		12/09/2021	
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV		B	54,500.000	2,392,879	43.906	2,392,879	2,294,110	1,732	6,133		128,429	1,080	127,350	(57,271)	12/09/2021	
SBLWF8-B6-5	SFS GROUP AG		B	0.000		134.829			13							06/30/2020	
H7485A-10-8	SGS		B	0.000		2,922.228				1,615						12/18/2018	
J71434-11-2	SHARP CORP JPY50		B	0.000		8.319			251							01/31/2019	
82028K-20-0	SHAW COMMUNICATIONS INC CL B		B	43,262.000	1,314,830	30.392	1,314,830	1,088,185		17,108		168,995		168,995	31,194	08/20/2021	
824348-10-6	SHERWIN WILLIAMS CO			17,234.000	6,069,125	352.160	6,069,125	4,913,454		15,996		1,044,034	158,628	885,406		11/02/2021	
S68043-69-4	SHIMADZU CORP		B	17,800.000	750,458	42.161	750,458	653,757		2,731		65,379	2,993	62,386	(39,979)	11/02/2021	
S68040-35-1	SHIMAMURA CO LTD JPY50		B	0.000		81.542			198							05/31/2018	
J72262-10-8	SHIMANO		B	6,100.000	1,624,124	266.250	1,624,124	1,463,194	6,245	5,155		129,281	61,790	67,491	(76,529)	12/09/2021	
J72810-12-0	SHIN ETSU CHEMICAL CO.		B	9,815.000	1,697,840	172.984	1,697,840	1,363,080	9	14,832		194,315		194,315	(110,648)	08/20/2021	
S68046-82-0	SHIONOGI & CO		B	17,900.000	1,262,972	70.557	1,262,972	1,134,580		2,812		151,513		151,513	(32,419)	12/09/2021	
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA		B	5,427.000	7,483,000	1,378.847	7,483,000	6,651,368				249,729	459,049	(209,320)	14,975	12/09/2021	
S68054-69-1	SHOWA DENKO		B	0.000		25.091			5							11/14/2018	
825690-10-0	SHUTTERSTOCK INC			6,327.000	701,538	110.880	701,538	526,766		3,692		135,636		135,636		08/20/2021	
D69671-21-8	SIEMANS AG		B	34,475.000	5,985,814	173.628	5,985,814	5,267,191	4,104	41,742		545,189		545,189	(153,149)	12/09/2021	
SBMTVQ-K9-7	SIEMENS ENERGY N AG		B	19,657.000	502,740	25.576	502,740	489,108				(21,944)	43,292	(65,236)	(18,617)	11/02/2021	
SBD594-Y4-9	SIEMENS HEALTHINEERS AG		B	16,015.000	1,198,731	74.850	1,198,731	994,645	527	3,409		206,436		206,436	(37,375)	11/02/2021	
82669G-10-4	SIGNATURE BK NEW YORK NY			7,345.000	2,375,887	323.470	2,375,887	2,132,728		1,525		223,891		223,891		12/09/2021	
H7631K-27-3	SIKA AG		B	8,273.000	3,452,115	417.275	3,452,115	2,554,705	5,696	2,900		714,335	5,882	708,454	526	11/02/2021	
D6948S-11-4	SILTRONIC N AG		B	0.000		170.458			4							02/26/2021	
SBBCR9-N1-3	SIMCORP AS		B	0.000		120.933			16							06/30/2020	
828730-20-0	SIMMONS FIRST NATL CORP CL A			24,159.000	714,623	29.580	714,623	647,883	4,349	8,631		66,741		66,741		08/20/2021	
828806-10-9	SIMON PPTY GROUP INC			43,037.000	6,876,021	159.770	6,876,021	5,687,459		117,198		1,050,618	8,444	1,042,174		12/09/2021	
G8192H-10-6	SIRIUSPOINT LTD		D	50,027.000	406,720	8.130	406,720	379,891				26,828	36,909	(10,080)		08/20/2021	
82981J-10-9	SITE CENTERS CORP			61,727.000	977,138	15.830	977,138	943,748	7,407	6,008		33,391	22,940	10,451		11/18/2021	
W25381-14-1	SKAND ENSKILDA A		B	119,556.000	1,661,848	13.900	1,661,848	1,626,719		37,907		69,316	76,727	(7,411)	(34,188)	12/09/2021	
W83567-11-0	SKANSKA B		B	62,930.000	1,627,839	25.867	1,627,839	1,595,755				80,969	22,587	58,381	(48,885)	12/09/2021	
W84237-14-3	SKF B		B	0.000		23.730				9,840						12/18/2018	
J75734-10-3	SMC CORP		B	2,715.000	1,829,333	673.788	1,829,333	1,559,732		6,069		250,888		250,888	(86,394)	11/02/2021	
T8578L-10-7	SNAM RETE GAS		B	88,772.000	535,043	6.027	535,043	500,893				47,101	36,300	10,801	(12,951)	11/02/2021	
83304A-10-6	SNAP INC CLASS A			65,845.000	3,096,690	47.030	3,096,690	2,846,860				(26,047)	551,633	(577,680)		11/02/2021	
833034-10-1	SNAP ON IN C COM			6,296.000	1,356,032	215.380	1,356,032	1,157,334		21,973		121,775	30,805	90,970		08/20/2021	
833445-10-9	SNOWFLAKE CLASS A			19,203.000	6,505,016	338.750	6,505,016	6,505,016					411,022	(411,022)		12/09/2021	
F43638-14-1	SOCIETE GENERALE COMMON STOCK		B	19,622.000	673,998	34.349	673,998	590,126				102,098		102,098	(18,225)	08/20/2021	
F84941-12-3	SODEXO		B	16,817.000	1,473,718	87.633	1,473,718	1,418,459		32,198		27,215	32,345	(5,130)	(11,226)	12/09/2021	
83406F-10-2	SOFI TECHNOLOGIES INC			71,128.000	1,124,534	15.810	1,124,534	1,113,864				10,669		10,669		12/09/2021	
SBF5M0-K5-2	SOFTBANK CORP		B	186,300.000	2,353,118	12.631	2,353,118	2,345,491		29,369		76,945	140,276	(63,331)	(74,030)	12/09/2021	
J75963-10-8	SOFTBANK GROUP CORP		B	62,900.000	2,968,161	47.189	2,968,161	2,863,553	4	8,494		(237,198)	386,982	(624,181)	(165,778)	12/09/2021	
SBF06W-X9-9	SOFTWARE AG		B	0.000		41.152			16							06/30/2020	
B82095-11-6	SOLVAY SA COMMON STOCK		B	0.000		79.627			6,829							05/21/2019	
J58699-10-9	SOMPO HOLDINGS INC		B	20,900.000	881,882	42.195	881,882	881,882	6	10,974		29,869	15,578	14,291	(29,869)	11/02/2021	
Q8563C-10-7	SONIC HEALTHCARE		B	38,133.000	1,292,798	33.902	1,292,798	1,163,065		2,642		151,542	5,584	145,958	(21,809)	12/09/2021	
S71560-36-1	SONOVA HOLDING AG		B	1,035.000	406,435	392.691	406,435	243,264	567	1,843		110,416	1,289	109,127	70	08/20/2021	
S68215-06-0	SONY GROUP CORP		B	53,700.000	6,750,098	125.700	6,750,098	5,216,752	3	9,898		1,224,593		1,224,593	(279,417)	12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBWSW5-D9-1	SOUTH32 LTD		B	372,641.000	1,086,424	2.915	1,086,424	810,143		16,459		255,727		255,727	20,554	12/09/2021	
842587-10-7	SOUTHERN CO			78,256.000	5,366,796	68.580	5,366,796	4,863,100		63,009		503,696	14,712	488,984		11/02/2021	
84612U-10-7	SOVOS BRANDS INC			43,809.000	659,325	15.050	659,325	566,568				92,758	2,361	90,397		12/02/2021	
SB40JT-Q3-5	SPAREBANK SR-BANK		B	0.000		15.297			94							06/30/2020	
SB0LGG-75-0	SPAREBANKEN MIDT-NORGE		B	0.000		16.621			30							10/01/2020	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC			6,594.000	670,742	101.720	670,742	658,306				12,436		12,436		12/06/2021	
F8691R-10-1	SPIE SA		B	0.000		24.302			2,900							12/18/2018	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC			17,418.000	750,542	43.090	750,542	700,039	174	184		50,502	50,403	100		12/03/2021	
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC			4,897.000	235,986	48.190	235,986	225,458	4,846	3,124		10,529	23,762	(13,234)		08/05/2021	
85209W-10-9	SPROUT SOCIAL INC CLASS A			2,505.000	227,178	90.690	227,178	157,129				56,464	12,203	44,262		08/20/2021	
78469X-10-7	SPX FLOW INC			9,803.000	847,763	86.480	847,763	506,123		1,739		203,275	23,595	179,680		08/20/2021	
852234-10-3	SQUARE INC CLASS A			40,617.000	6,560,052	161.510	6,560,052	6,427,568				(106,366)	2,565,241	(2,671,607)		12/09/2021	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			43,639.000	3,577,525	81.980	3,577,525	3,258,330		7,698		241,292	25,910	215,382		12/09/2021	
W8615U-10-8	SSAB SVENSKT STAL B		B	0.000		4.986				7,885						11/30/2017	
G8842P-10-2	SSE PLC		B	105,343.000	2,352,823	22.335	2,352,823	2,311,587				25,417	40,329	(14,913)	15,820	12/09/2021	
S70582-62-2	ST GALLER KANTONALBANK A-REG		B	0.000		461.833			18							11/30/2020	
S07669-37-7	ST JAMESS PLACE PLC		B	102,845.000	2,345,089	22.802	2,345,089	1,943,855		22,797		267,179		267,179	35,784	12/09/2021	
SBJ7HN-18-5	STADLER RAIL AG		B	0.000		43.995			22							10/01/2020	
S04082-84-8	STANDARD CHARTERED ORD USD0.50		B	412,705.000	2,506,502	6.073	2,506,502	2,352,814		2,010		84,104	19,643	64,461	40,511	12/09/2021	
SBF8Q6-K6-7	STANDARD LIFE ABERDEEN PLC		B	267,303.000	872,175	3.263	872,175	799,285		28,989		(71,679)	39,513	(111,192)	(11,906)	08/20/2021	
854502-10-1	STANLEY BLACK & DECKER INC			16,891.000	3,185,980	188.620	3,185,980	3,005,846		13,631		82,406	31,305	51,101		12/09/2021	
855244-10-9	STARBUCKS CORP			87,301.000	10,211,598	116.970	10,211,598	9,365,257		51,204		500,220	33,651	466,570		12/09/2021	
857477-10-3	STATE STREET CORPORATION			6,077.000	565,161	93.000	565,161	439,269	3,464	7,871		84,048	2,537	81,512		08/20/2021	
N82405-10-6	STELLANTIS NV			47,946.000	909,354	18.966	909,354	909,354				24,589	62,332	(37,743)	(24,589)	08/20/2021	
SBMD8K-X7-1	STELLANTIS NV			158,236.000	3,002,577	18.975	3,002,577	2,849,454		6,629		197,250	96,133	101,117	(44,127)	12/09/2021	
85914M-10-7	STEPSTONE GROUP INC CLASS A			20,336.000	845,368	41.570	845,368	750,975		4,815		47,603	30,274	17,329		12/20/2021	
858912-10-8	STERICYCLE INC			10,919.000	651,209	59.640	651,209	649,142				(4,041)	71,789	(75,830)		12/20/2021	
G8473T-10-0	STERIS			19,337.000	4,706,819	243.410	4,706,819	4,394,594		5,896		251,717		251,717		12/09/2021	
556269-10-8	STEVEN MADDEN LTD			17,374.000	807,370	46.470	807,370	694,852		5,847		112,518	12,298	100,220		10/11/2021	
S59623-32-2	STMICROELECTRONICS NV		B	34,094.000	1,681,528	49.320	1,681,528	1,420,170		3,490		217,190		217,190	(46,361)	12/09/2021	
S68508-56-3	STOCKLAND		B	93,412.000	287,960	3.083	287,960	274,333	8,140	5,867		(1,884)	9,086	(10,970)	(3,328)	08/20/2021	
S50726-73-6	STORA ENSO OYJ		B	43,374.000	796,104	18.354	796,104	725,966				90,726	80,307	10,419	(20,588)	11/02/2021	
862121-10-0	STORE CAPITAL CORP			11,337.000	389,993	34.400	389,993	377,643	4,365			12,350		12,350		11/30/2021	
S48528-32-7	STOREBRAND		B	0.000		10.703			74							10/01/2020	
D8171G-20-5	STRATEC BIOMEDICAL AG		B	0.000		159.700			3							06/30/2020	
SB3S3S-52-9	STROER OUT-OF-HOME MEDIA AG		B	0.000		84.826			46							10/01/2020	
863667-10-1	STRYKER CORP			11,303.000	3,022,648	267.420	3,022,648	2,861,682	7,856	8,668		73,149	18,334	54,815		11/02/2021	
J14406-13-6	SUBARU CORP		B	80,400.000	1,436,176	17.863	1,436,176	1,436,176	7	5,041		30,427	78,716	(48,289)	(30,427)	12/09/2021	
S57844-62-3	SUEDZUCKER AG NPV		B	0.000		15.261			4,770							06/30/2020	
J77153-12-0	SUMITOMO CHEMICAL CO		B	0.000		4.615			14							02/19/2019	
J77282-11-9	SUMITOMO CORP NPV		B	0.000		13.616			14							08/15/2018	
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD		B	0.000		13.408			8							11/16/2018	
S68588-49-0	SUMITOMO METAL MINING LTD		B	23,500.000	887,717	37.775	887,717	824,679	2	9,871		(6,692)	13,526	(20,218)	(31,447)	11/02/2021	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		B	59,500.000	2,037,328	34.241	2,037,328	1,923,506	128	48,901		157,735	1,369	156,366	(107,501)	11/02/2021	
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC		B	34,200.000	1,141,336	33.372	1,141,336	1,068,797	19	16,163		81,478	7,378	74,100	(51,605)	11/02/2021	
J77841-11-2	SUMITOMO REALTY & JPY50		B	46,700.000	1,371,943	29.378	1,371,943	1,359,013	179	1,552		21,002	138,160	(117,158)	(27,448)	12/09/2021	
866674-10-4	SUN COMMUNITIES			42,627.000	8,950,391	209.970	8,950,391	7,958,667	35,380	22,672		907,313	4,780	902,533		12/09/2021	
S25661-24-0	SUN LIFE FINANCIAL COM NPV		B	86,470.000	4,819,976	55.742	4,819,976	4,474,435	15,241	17,990		206,081		206,081	51,328	12/09/2021	
SB3NB1-P2-8	SUNCOR ENERGY INC		B	82,757.000	2,073,593	25.056	2,073,593	1,632,742		28,810		393,901	10,016	383,885	23,423	12/09/2021	
Q8802S-10-3	SUNCORP GROUP LTD		B	230,261.000	1,853,242	8.048	1,853,242	1,780,482		13,300		12,669	92,611	(79,942)	21,114	12/09/2021	
J78529-13-8	SUZUKI MOTOR CORP JPY50		B	37,500.000	1,442,295	38.461	1,442,295	1,421,813	2	4,220		8,762	137,309	(128,547)	(35,418)	12/09/2021	
784860-10-1	SVB FINANCIAL GROUP			1,702.000	1,154,364	678.240	1,154,364	786,366				294,525	4,929	289,596		08/20/2021	
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		B	44,324.000	786,967	17.755	786,967	623,274		4,342		113,894	18,217	95,677	(52,739)	11/02/2021	
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD		B	119,590.000	1,292,608	10.809	1,292,608	1,270,751		16,436		57,336	39,148	18,188	(35,480)	12/09/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
W94232-10-0	SWEDBANK AB		B	47,990.000	965,222	20.113	965,222	938,211		31,570		53,958	24,421	29,536	(26,946)	12/09/2021	
W92277-11-5	SWEDISH MATCH		B	0.000		82.122				2,947						12/18/2018	
H8404J-16-2	SWISS LIFE HOLDING		B	2,265.000	1,389,601	613.510	1,389,601	1,115,796	2,158	7,012		214,986	17,445	197,541	4,729	12/09/2021	
SB545M-G5-2	SWISS RE LTD		B	14,909.000	1,476,910	99.062	1,476,910	1,332,713	14,249	23,863		45,124	529	44,595	(14,856)	12/09/2021	
H8398N-10-4	SWISSCOM		B	0.000		551.545			6,305							03/08/2021	
SB1JB4-K8-5	SYMRISE AG		B	7,436.000	1,101,845	148.177	1,101,845	1,045,516	12			76,436	26,082	50,354	(20,107)	12/09/2021	
87165B-10-3	SYNCHRONY FINANCIAL			65,370.000	3,032,514	46.390	3,032,514	3,032,514					75,959	(75,959)		12/09/2021	
87166B-10-2	SYNEOS HEALTH INC CLASS A			10,067.000	1,033,680	102.680	1,033,680	689,919				235,174	3,591	231,583		08/20/2021	
871607-10-7	SYNOPSYS INC			14,292.000	5,266,602	368.500	5,266,602	4,564,996				641,269		641,269		12/09/2021	
871829-10-7	SYSCO CORP			10,996.000	863,736	78.550	863,736	710,604		11,519		38,968		38,968		08/20/2021	
S68838-07-7	SYSMEX CORP		B	13,300.000	1,795,971	135.035	1,795,971	1,461,739	2	2,706		285,081		285,081	(71,394)	12/09/2021	
74144T-10-8	T. ROWE PRICE GROUP			7,000.000	1,376,480	196.640	1,376,480	1,086,347		31,622		144,710	60,186	84,524		08/20/2021	
S68732-62-7	TABCORP HOLDINGS LTD		B	96,698.000	352,927	3.650	352,927	231,490		10,513		77,722		77,722	(15,802)	09/23/2020	
S57356-31-3	TAG IMMOBILIEN AG		B	20,784.000	581,671	27.986	581,671	573,480	417			2,258		2,258	5,933	12/01/2021	
S68701-00-2	TAISEI CORP		B	14,900.000	452,221	30.350	452,221	452,221		7,716		22,033	36,281	(14,248)	(22,033)	08/20/2021	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		B	116,400.000	3,170,915	27.242	3,170,915	3,170,916	23	31,822		75,681	304,262	(228,581)	(85,795)	12/09/2021	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			13,472.000	2,394,244	177.720	2,394,244	2,263,275				30,127	47,303	(17,176)		12/09/2021	
875465-10-6	TANGER FACTORY OUTLETS			37,762.000	728,051	19.280	728,051	663,301		4,153		64,750	17,226	47,525		12/01/2021	
87612E-10-6	TARGET CORP			38,517.000	8,914,374	231.440	8,914,374	8,451,988		38,855		223,718	826,847	(603,129)		12/09/2021	
S08754-13-7	TATE & LYLE ORD GBP0.25		B	0.000		8.885				4						10/01/2020	
SBJMY6-G0-1	TC ENERGY CORP		B	23,180.000	1,079,586	46.574	1,079,586	984,598	15,753	28,635		47,154		47,154	18,431	08/20/2021	
J82141-13-6	TDK CORP.		B	20,700.000	807,112	38.991	807,112	723,620	4	5,770		27,897	1,193	26,704	(49,198)	11/02/2021	
H84989-10-4	TE CONNECTIVITY LTD			24,279.000	3,917,174	161.340	3,917,174	3,358,015		18,900		379,944	28,939	351,004		11/02/2021	
D8T895-10-0	TEAMVIEWER AG		B	3,866.000	51,966	13.442	51,966	51,966				1,405	72,657	(71,251)	(1,405)	08/20/2021	
S71109-02-9	TECAN GROUP AG-REG		B	0.000		612.859			8							06/30/2020	
SB0190-C7-7	TECHTRONIC INDUSTRIES CO		B	73,000.000	1,453,202	19.907	1,453,202	1,279,574		3,653		99,596	48,994	50,602	(3,665)	12/09/2021	
SB16FT-B9-2	TECNICAS REUNIDAS SA		B	0.000		9.050				1,882						11/30/2017	
87918A-10-5	TELADOC HEALTH INC			21,425.000	1,967,244	91.820	1,967,244	1,967,244					597,190	(597,190)		12/09/2021	
879360-10-5	TELEDYNE TECHNOLOGIES INC			1,536.000	671,063	436.890	671,063	627,814				34,745	15,381	19,364		08/20/2021	
879382-10-9	TELEFONICA DE ESPANA		B	8,624.000	37,777	4.380	37,777	37,777	3,191	38,161		(176)	307	(483)	176	12/27/2021	
R21882-10-6	TELENOR		B	0.000		14.690			4,240							08/20/2021	
S59993-30-3	TELEPERFORMANCE		B	877.000	390,951	445.782	390,951	294,291		2,167		122,010		122,010	(25,350)	03/08/2021	
Q8975N-10-5	TELSTRA CORP NPV		B	164,345.000	499,456	3.039	499,456	421,675		7,708		76,772		76,772	(18,866)	11/02/2021	
S23810-93-0	TELUS CORP		B	0.000		23.584			11,274							11/02/2021	
S71478-92-9	TEMENOS GROUP AG		B	14,710.000	2,035,006	138.342	2,035,006	1,995,806	126	317		21,030	44,739	(23,709)	18,170	12/09/2021	
880770-10-2	TERADYNE I NC COM			15,064.000	2,463,416	163.530	2,463,416	1,967,694		2,078		375,715		375,715		12/09/2021	
S68850-74-2	TERUMO CORP		B	0.000		42.204			208							12/18/2018	
G8T67X-10-2	TESCO PLC		B	334,874.000	1,314,900	3.927	1,314,900	1,173,748		13,154		158,354		158,354	(17,203)	11/02/2021	
88160R-10-1	TESLA INC			61,642.000	65,142,033	1,056.780	65,142,033	56,326,964				6,234,626	4,543,470	1,691,155		12/09/2021	
882508-10-4	TEXAS INST RS INC COM			69,556.000	13,109,219	188.470	13,109,219	12,846,877		34,067		145,295	71,224	74,071		12/09/2021	
883203-10-1	TEXTRON IN C COM			30,771.000	2,375,521	77.200	2,375,521	1,895,980	391	873		349,990	286	349,705		12/09/2021	
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD		B	0.000		9.188			22							08/04/2021	
88339P-10-1	THE REALREAL INC			31,108.000	361,164	11.610	361,164	361,164					190,871	(190,871)		12/13/2021	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			31,363.000	20,926,648	667.240	20,926,648	18,463,548	8,154	4,378		1,989,531		1,989,531		12/09/2021	
SBFXPT-B0-6	THOMSON REUTERS CORP		B	11,304.000	1,353,724	119.756	1,353,724	1,272,055		3,013		69,650	15,365	54,285	12,019	11/02/2021	
885160-10-1	THOR INDUSTRIES, INC.			4,911.000	509,614	103.770	509,614	369,907	2,112	5,027		25,549	19,921	5,627		08/20/2021	
SBMV3M-27-6	THUNGELA RESOURCES LTD		B	5,215.000	26,989	5.175	26,989	13,529				13,377		13,377	84	08/20/2021	
872540-10-9	TJX COMPANIES INC			90,724.000	6,887,766	75.920	6,887,766	6,015,502		28,318		762,859	131,603	631,256		12/09/2021	
872590-10-4	T-MOBILE US INC			53,544.000	6,210,033	115.980	6,210,033	6,052,665				(64,980)	115,837	(180,817)		12/09/2021	
S68952-66-2	TOHOKU ELECTRIC POWER INC		B	0.000		9.127			30							07/12/2018	
J86298-10-6	TOKIO MARINE HOLDINGS		B	29,920.000	1,660,793	55.508	1,660,793	1,399,901	40	25,715		224,475		224,475	(86,326)	11/02/2021	
J86957-11-5	TOKYO ELECTRON		B	6,600.000	3,798,776	575.572	3,798,776	2,493,418		27,434		1,187,540		1,187,540	(162,296)	12/09/2021	
J87000-10-5	TOKYO GAS CO LTD		B	16,200.000	290,082	17.906	290,082	282,627	295	907		11,079	4,734	6,345	(3,624)	11/24/2021	
S47308-75-4	TOMRA SYSTEMS ASA		B	0.000		64.450			17							06/30/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SB94P9-73-0	TOPDANMARK		B	0.000		53.171			37							06/30/2020	
S68971-43-1	TORAY INDUSTRIES		B	65,200.000	386,031	5.921	386,031	352,625	4	4,967		27,143	31,554	(4,411)	(27,060)	08/20/2021	
891092-10-8	TORO CO.			9,229.000	922,069	99.910	922,069	761,475	2,769	5,773		34,008	56,505	(22,497)		08/20/2021	
S28972-22-2	TORONTO-DOMINION COM NPV		B	77,807.000	5,973,734	76.776	5,973,734	4,962,476		53,652		727,370	8,981	718,390	47,347	11/23/2021	
J89752-11-7	TOSHIBA CORP NPV		B	37,400.000	1,536,208	41.075	1,536,208	1,533,388	268	319		19,225	54,812	(35,587)	(16,405)	12/09/2021	
SB15C5-57-0	TOTAL SA EUR 2.5		B	97,606.000	4,953,819	50.753	4,953,819	4,469,467	3,324	64,007		504,622	986	503,636	(140,741)	12/09/2021	
M87915-27-4	TOWER SEMICONDUCTOR LTD		D	20,218.000	802,250	39.680	802,250	462,280				259,641	70	259,571		08/20/2021	
S69005-46-0	TOYOTA INDUSTRIES CORP		B	17,300.000	1,380,635	79.805	1,380,635	1,200,129	8	14,904		99,478	38,098	61,380	(96,649)	08/20/2021	
J92676-11-3	TOYOTA MOTOR		B	422,100.000	7,717,698	18.284	7,717,698	7,082,275	7,763	46,589		681,191		681,191	(250,124)	11/02/2021	
S69005-80-9	TOYOTA TSUSHO		B	17,400.000	800,834	46.025	800,834	745,763	9	6,681		84,613	40,483	44,130	(29,542)	12/09/2021	
892356-10-6	TRACTOR SUPPLY CO			9,019.000	2,151,933	238.600	2,151,933	1,746,177		7,270		327,882		327,882		11/02/2021	
88339J-10-5	TRADE DESK INC CLASS A			33,244.000	3,046,480	91.640	3,046,480	2,367,107				492,594	6,492	486,102		12/09/2021	
G8994E-10-3	TRANE TECHNOLOGIES PLC			17,286.000	3,492,291	202.030	3,492,291	2,847,548		17,033		464,586	98,619	365,967		11/02/2021	
893641-10-0	TRANSDIGM GROUP INC			1,093.000	695,454	636.280	695,454	569,034				40,528		40,528		08/20/2021	
Q9194A-10-6	TRANSURBAN GROUP		B	171,872.000	1,726,941	10.048	1,726,941	1,677,559	18,721	5,856		45,460	36,069	9,391	(48,746)	11/02/2021	
89417E-10-9	TRAVELERS COS INC			4,330.000	677,342	156.430	677,342	587,517		9,468		31,570	24,367	7,203		08/20/2021	
S61252-86-2	TREND MICRO INC		B	21,600.000	1,198,593	55.490	1,198,593	1,118,596	28,804			129,842	30,814	99,028	(49,845)	12/09/2021	
896239-10-0	TRIMBLE NAVIGATION			13,130.000	1,144,805	87.190	1,144,805	909,161				126,565	61,082	65,484		08/20/2021	
896288-10-7	TRINET GROUP INC			4,133.000	393,710	95.260	393,710	340,513				24,212		24,212		08/20/2021	
89832Q-10-9	TRUIST FINANCIAL CORP			32,476.000	1,901,470	58.550	1,901,470	1,653,366		26,170		168,510		168,510		08/20/2021	
90041T-10-8	TURNING POINT THERAPEUTICS INC			4,542.000	216,653	47.700	216,653	216,653				(67,752)	91,370	(159,122)		08/31/2021	
90138F-10-2	TWILIO INC CLASS A			16,193.000	4,264,265	263.340	4,264,265	4,130,684				(81,849)	501,589	(583,438)		12/09/2021	
90184L-10-2	TWITTER INC			75,911.000	3,280,873	43.220	3,280,873	3,182,595				(82,036)	648,865	(730,901)		12/09/2021	
902494-10-3	TYSON FOODS INC CLASS A			29,029.000	2,530,168	87.160	2,530,168	2,301,821		13,619		191,970		191,970		12/09/2021	
902681-10-5	U G I CORP.			15,768.000	723,909	45.910	723,909	501,580	5,440	21,287		172,660		172,660		09/23/2020	
90353T-10-0	UBER TECHNOLOGIES INC			54,679.000	2,292,690	41.930	2,292,690	2,166,346				(51,929)	35,089	(87,018)		11/02/2021	
H42097-10-7	UBS GROUP AG		B	252,311.000	4,546,942	18.021	4,546,942	4,060,572	5,335	5,540		276,286	65,206	211,080	12,070	12/09/2021	
B93562-12-0	UCB		B	12,957.000	1,478,627	114.118	1,478,627	1,465,681	4,897	2,769		25,190	29,061	(3,871)	(12,244)	12/09/2021	
902653-10-4	UDR INC			29,406.000	1,764,066	59.990	1,764,066	1,474,072		9,556		251,570		251,570		11/02/2021	
90384S-30-3	ULTA BEAUTY INC			5,355.000	2,208,081	412.340	2,208,081	2,024,654				183,427		183,427		12/09/2021	
B95505-18-4	UMICORE SA		B	27,371.000	1,112,765	40.655	1,112,765	1,112,765	168			5,304	224,210	(218,906)	(5,304)	12/09/2021	
S69114-85-8	UNICHARM CORP		B	0.000		40.272			68							12/18/2018	
SBYMXP-S7-5	UNICREDIT		B	91,755.000	1,413,232	15.402	1,413,232	1,180,811				261,378		261,378	(28,957)	11/02/2021	
904708-10-4	UNIFIRST CORP.			2,000.000	420,800	210.400	420,800	418,448	600	818		2,352	32,848	(30,496)		12/01/2021	
SBLRB2-62-8	UNILEVER PLC		B	7,502.000	401,439	53.511	401,439	308,472		12,173		(13,964)	4,952	(18,916)	(25,831)	08/20/2021	
G92087-16-5	UNILEVER PLC ORD GBP0.031111		B	22,260.000	1,189,571	53.440	1,189,571	1,155,707		15,473		(17,219)	47,737	(64,957)	(3,184)	08/20/2021	
907818-10-8	UNION PACIFIC CORP			49,393.000	12,443,578	251.930	12,443,578	11,045,018		83,594		1,143,903	292,521	851,382		12/09/2021	
SBZ6CZ-43-5	UNIPER SE		B	11,375.000	540,710	47.535	540,710	313,399	3,242	5,888		145,065		145,065	(24,720)	08/20/2021	
S44223-32-9	UNIQA INSURANCE GROUP AG		B	0.000		9.316			23							10/01/2020	
V96194-12-7	UNITED OVERSEAS BANK		B	93,151.000	1,858,667	19.953	1,858,667	1,656,136		14,801		127,399		127,399	11,778	08/20/2021	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			54,982.000	11,784,842	214.340	11,784,842	10,661,134		76,025		763,239	102,928	660,311		12/09/2021	
911363-10-9	UNITED RENTALS INC			9,125.000	3,032,146	332.290	3,032,146	2,835,816				94,960	276,626	(181,665)		12/09/2021	
91324P-10-2	UNITEDHEALTH GROUP INC			69,559.000	34,928,356	502.140	34,928,356	28,741,214		162,284		5,611,305	695,337	4,915,968		12/09/2021	
913903-10-0	UNIVERSAL HEALTH SERVICES INC			12,567.000	1,629,437	129.660	1,629,437	1,525,324		2,592		37,974		37,974		12/09/2021	
N90313-10-2	UNIVERSAL MUSIC GROUP		B	34,589.000	974,711	28.180	974,711	914,568		3,690		86,084	9,589	76,495	(25,941)	11/02/2021	
X9518S-10-8	UPM-KYMMENE		B	29,634.000	1,127,594	38.051	1,127,594	1,052,621				99,307	39,622	59,685	(24,334)	11/02/2021	
91704F-10-4	URBAN EDGE PROPERTIES ORD			0.000		17.530				7,233						05/13/2020	
902973-30-4	US BANCORP			131,142.000	7,366,246	56.170	7,366,246	7,366,246	60,325				483,465	(483,465)		12/09/2021	
918090-10-1	UTZ BRANDS INC CLASS A			27,813.000	443,617	15.950	443,617	440,512	1,414	1,122		3,106	74,849	(71,743)		12/21/2021	
91879Q-10-9	VAIL RESORTS INC			809.000	265,271	327.900	265,271	137,098	712	712		39,592		39,592		09/23/2020	
91913Y-10-0	VALERO ENERGY CORP			41,374.000	3,107,601	75.110	3,107,601	2,992,238		27,161		115,363	18,275	97,088		12/09/2021	
92047W-10-1	VALVOLINE INC			16,043.000	598,243	37.290	598,243	475,924		4,626		122,320	2,248	120,071		12/17/2021	
S53311-14-8	VAN DE VELDE NV		B	0.000		23.995			2,060							12/18/2018	
S58024-49-8	VARTA AG		B	0.000		153.914			12							06/30/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBYZWM-R9-1	VAT GROUP AG		B	0.000		478.468			32							10/01/2020	
922475-10-8	VEEVA SYSTEMS INC CLASS A			1,282.000	327,525	255.480	327,525	300,526				(21,499)		(21,499)		06/26/2020	
SB1XCH-J7-8	VEIDEKKE ASA		B	0.000		14.375			110							10/01/2020	
92276F-10-0	VENTAS INC			53,491.000	2,734,460	51.120	2,734,460	2,485,288	24,071	43,892		55,137	128,514	(73,377)		10/06/2021	
92337F-10-7	VERACYTE INC			8,132.000	335,038	41.200	335,038	296,938				7,436	1,032	6,404		08/20/2021	
92339V-30-8	VEREIT INC			0.000		50.300			2,663							08/20/2021	
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			12,500.000	2,859,125	228.730	2,859,125	2,450,679		5,091		269,742		269,742		11/02/2021	
92343V-10-4	VERIZON COMMUNICATIONS			311,416.000	16,181,175	51.960	16,181,175	16,011,379		59,005		(27,120)	249,724	(276,844)		12/09/2021	
92532F-10-0	VERTEX PHARMACEUTICALS			18,082.000	3,970,807	219.600	3,970,807	3,180,523				635,012	60,306	574,707		11/02/2021	
K9773J-12-8	VESTAS WIND SYSTEM A/S-OMN STK		B	0.000		42.057			4,277							06/26/2020	
K9773J-20-1	VESTAS WIND SYSTEMS		B	27,395.000	837,736	30.580	837,736	720,057				151,546	151,246	300	(33,868)	08/20/2021	
918204-10-8	VF CORP			29,700.000	2,174,634	73.220	2,174,634	2,146,805		12,100		27,829	15,458	12,371		12/09/2021	
B9738D-10-9	VGP NV		B	1,789.000	520,819	291.123	520,819	411,770				130,232	28,035	102,197	(21,182)	09/13/2021	
92556H-20-6	VIACOMCBS INC CLASS B			27,080.000	817,274	30.180	817,274	750,641	6,499	11,772		(51,847)	186,901	(238,748)		08/20/2021	
92556V-10-6	VIATRIS INC			2,941.000	39,792	13.530	39,792	34,802		903		(12,112)	9,273	(21,385)		08/20/2021	
925550-10-5	VIAVI SOLUTIONS INC			40,436.000	712,482	17.620	712,482	636,199				76,284	19,796	56,488		09/29/2021	
925652-10-9	VICI PPTYS INC			281,208.000	8,467,173	30.110	8,467,173	7,948,133	101,235	50,383		435,666	115,051	320,616		12/09/2021	
926400-10-2	VICTORIAS SECRET AND CO			10,959.000	608,663	55.540	608,663	589,364				19,299		19,299		12/28/2021	
H9150Q-10-3	VIFOR PHARMA AG		B	0.000		111.519			46							05/13/2020	
F5879X-10-8	VINCI		B	6,173.000	652,222	105.657	652,222	641,875	5,290	7,423		31,617	11,082	20,535	(21,270)	08/20/2021	
92763M-10-5	VIPER ENERGY PARTNERS UNITS			31,551.000	672,352	21.310	672,352	491,280		17,941		147,194	6,181	141,014		11/18/2021	
F97900-11-6	VIRBAC S.A.		B	1,492.000	720,250	482.741	720,250	609,032				130,694		130,694	(19,476)	08/20/2021	
92826C-83-9	VISA INC			130,627.000	28,308,177	216.710	28,308,177	26,665,042		60,352		613,358	328,347	285,011		12/09/2021	
S56382-80-7	VISCOFAN SA		B	0.000		68.451			7							05/25/2021	
92840M-10-2	VISTRA CORP			47,169.000	1,074,038	22.770	1,074,038	900,064		9,677		173,975	12,142	161,832		12/09/2021	
SBMYLG-D7-1	VITESCO TECHNOLOGIES		B	1.000	49	49.127	49	43				5	954	(949)	1	09/16/2021	
F97982-10-6	VIVENDI EUR5.50		B	29,320.000	396,445	13.521	396,445	344,202				33,186	74,456	(41,270)	(9,005)	11/02/2021	
928563-40-2	VM WARE INC			26,493.000	3,070,009	115.880	3,070,009	2,982,229		17,045		60,146	124,192	(64,046)		12/09/2021	
SBH4HK-S3-2	VODAFONE GROUP PLC		B	734,509.000	1,116,828	1.521	1,116,828	1,076,219	67,116	8,924		25,052		25,052	(11,820)	11/02/2021	
D94523-14-5	VOLKSWAGEN AG		B	3,513.000	1,032,304	293.852	1,032,304	1,032,304				7,099	97,719	(90,620)	(7,099)	12/09/2021	
928856-30-1	VOLVO AB-B SHS NPV		B	77,974.000	1,805,558	23.156	1,805,558	1,492,328		97,730		121,765	4,565	117,201	(84,868)	12/09/2021	
SBKJPF-Y1-4	VONOVIA SE		B	32,933.000	1,816,393	55.154	1,816,393	1,816,393		13,413		(3,248)	319,204	(322,452)	(77,230)	11/02/2021	
928881-10-1	VONTIER CORP			1.000	31	30.730	31	22				(3)		(3)		10/09/2020	
S71231-04-7	VONTOBEL HOLDING AG-REG		B	0.000		92.695			33							06/30/2020	
929042-10-9	VORNADO RLTY TR			48,405.000	2,026,233	41.860	2,026,233	2,020,582		10,304		5,651	33,172	(27,521)		12/09/2021	
929160-10-9	VULCAN MAT LS CO COM			11,763.000	2,441,764	207.580	2,441,764	2,236,671		3,851		205,093	36,012	169,081		12/09/2021	
92936U-10-9	W. P. CAREY REIT INC			49,341.000	4,048,429	82.050	4,048,429	3,712,213	52,055	22,978		336,216	113,745	222,471		11/02/2021	
929740-10-8	WABTEC			28,383.000	2,614,358	92.110	2,614,358	2,422,528		3,760		112,471		112,471		12/09/2021	
SB11Y5-68-2	WACKER CHEMIE		B	0.000		180.473			4							02/26/2021	
931427-10-8	WALGREENS BOOTS ALLIANCE			65,600.000	3,421,696	52.160	3,421,696	3,147,992		30,022		273,704	7,942	265,762		12/09/2021	
931142-10-3	WALMART INC			116,214.000	16,815,004	144.690	16,815,004	16,209,628	56,014	19,749		192,395	572,730	(380,335)		12/09/2021	
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT		B	0.000		45.596			36							06/30/2020	
SBN2BT-82-0	Warrant on COMPAGNIE FINANCIERE RICHEMON		B	0.000	31,826	1.098	31,826	9,828				(12,932)		(12,932)		08/20/2021	
674599-16-2	Warrant on OCCIDENTAL PETROLEUM EQUITY W			0.000	49,330	12.610	49,330	22,515				17,738		17,738	74	08/20/2021	
G48833-12-6	Warrant on WEATHERFORD INTL LTD WTS Stri			0.000	3,811	0.500	3,811					2,462		2,462		12/13/2019	
94106B-10-1	WASTE CONNECTIONS INC			23,419.000	3,191,307	136.270	3,191,307	2,914,333		6,729		138,608	27,235	111,374		11/02/2021	
94106L-10-9	WASTE MGMT INC DEL			33,009.000	5,509,202	166.900	5,509,202	4,932,117		33,863		505,291	31,369	473,923		11/02/2021	
94419L-10-1	WAYFAIR INC CLASS A			972.000	184,651	189.970	184,651	184,651					91,096	(91,096)		08/20/2021	
92939U-10-6	WEC ENERGY GROUP INC			33,319.000	3,234,275	97.070	3,234,275	3,023,408		18,172		210,868	56,733	154,135		12/09/2021	
949746-10-1	WELLS FARGO CO			307,331.000	14,745,741	47.980	14,745,741	14,199,876		65,570		466,119	802,248	(336,129)		12/09/2021	
950400-10-4	WELLTOWER INC			36,188.000	3,103,845	85.770	3,103,845	2,895,777		22,357		159,815	7,555	152,260		12/09/2021	
95058W-10-0	WENDY'S COMPANY (THE)			31,053.000	740,614	23.850	740,614	615,281		9,348		71,912	35,652	36,261		12/17/2021	
S69488-36-9	WESFARMERS		B	52,809.000	2,276,811	43.114	2,276,811	2,127,698		25,616		131,332	177,668	(46,336)	(12,555)	11/23/2021	
957638-10-9	WESTERN ALLIANCE BANCORP			7,259.000	781,431	107.650	781,431	548,646		4,433		176,451		176,451		09/20/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Q97417-10-1	WESTPAC BANKING CORP		B	57,367.000	890,480	15.523	890,480	744,030		38,886		35,243	71,518	(36,275)	(16,530)	08/20/2021	
96145D-10-5	WESTROCK			6,960.000	308,746	44.360	308,746	308,746		1,740			30,833	(30,833)		08/20/2021	
96208T-10-4	WEX INC			5,887.000	826,476	140.390	826,476	787,973				(105,741)	127,740	(233,482)		12/23/2021	
962166-10-4	WEYERHAEUSER CO			56,281.000	2,317,652	41.180	2,317,652	1,799,347		40,326		377,007		377,007		11/02/2021	
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS		B	9,019.000	632,000	70.074	632,000	628,207				16,360	34,482	(18,123)	(12,567)	12/09/2021	
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA		B	103,000.000	523,171	5.079	523,171	522,753		345		1,179	28,034	(26,855)	(760)	12/09/2021	
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP		B	25,002.000	1,074,384	42.972	1,074,384	964,292		4,148		108,452	60,963	47,489	1,641	11/02/2021	
963320-10-6	WHIRLPOOL CORP COM			5,962.000	1,399,043	234.660	1,399,043	1,255,803		11,275		139,806		139,806		11/02/2021	
G9606P-19-7	WHITBREAD		B	49,411.000	2,004,396	40.566	2,004,396	1,775,478				4,633	2,272	2,361	16,815	12/09/2021	
966387-50-8	WHITING PETROLEUM CORP			10,521.000	680,498	64.680	680,498	539,287				141,212	6,822	134,389		11/17/2021	
S56993-73-6	WIENERBERGER AG		B	0.000		35.435			64							10/01/2020	
969457-10-0	WILLIAMS COS INC			127,299.000	3,314,866	26.040	3,314,866	3,063,451		75,795		210,450	97,909	112,541		12/09/2021	
G96629-10-3	WILLIS TOWERS WATSON PLC			10,320.000	2,450,897	237.490	2,450,897	2,295,207	8,256	5,246		92,199		92,199		12/09/2021	
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP			34,064.000	1,391,174	40.840	1,391,174	729,525				520,134		520,134		08/20/2021	
97650W-10-8	WINTRUST FINANCIAL CORP			8,251.000	749,356	90.820	749,356	477,882		5,277		189,776		189,776		08/20/2021	
S75089-27-6	WIRECARD AG		B	0.000		4.018			1							02/18/2019	
M98068-10-5	WIX.COM LTD		D	1,405.000	221,695	157.790	221,695	221,695					82,417	(82,417)		08/20/2021	
978097-10-3	WOLVERINE WORLD WIDE, INC.			6,515.000	187,697	28.810	187,697	187,697	652	673			52,199	(52,199)		08/20/2021	
980228-10-0	WOODSIDE PETROLEUM		B	101,538.000	1,618,943	15.944	1,618,943	1,396,633		31,309		147,704		147,704	18,780	08/20/2021	
980745-10-3	WOODWARD INC			6,647.000	727,581	109.460	727,581	587,342		2,548		(36,159)	25,476	(61,635)		12/01/2021	
S69812-39-4	WOOLWORTHS GROUP LTD		B	56,347.000	1,557,159	27.635	1,557,159	1,454,553		16,922		33,869	76,505	(42,637)	(27,372)	12/09/2021	
98138H-10-1	WORKDAY INC.			13,691.000	3,740,107	273.180	3,740,107	3,447,203				147,375	177,326	(29,951)		11/02/2021	
983134-10-7	WYNN RESOR TS LTD COM			21,344.000	1,815,094	85.040	1,815,094	1,814,358				735	79,178	(78,442)		12/09/2021	
98389B-10-0	XCEL ENERGY INC			45,288.000	3,065,998	67.700	3,065,998	2,720,494	20,719	15,475		158,214	111,534	46,680		11/02/2021	
984017-10-3	XENIA HOTELS RESORTS REIT INC			36,049.000	652,847	18.110	652,847	463,641				87,252		87,252		08/20/2021	
98421M-10-6	XEROX HOLDINGS CORP			2.000	45	22.640	45	37	1	1		2	2			08/20/2021	
983919-10-1	XILINX INC COM			18,303.000	3,880,785	212.030	3,880,785	3,048,598		6,364		685,340	3,298	682,042		12/09/2021	
98423F-10-9	XOMETRY INC CLASS A			4,314.000	221,093	51.250	221,093	217,527				3,565	53,828	(50,263)		11/12/2021	
984241-10-9	Y MABS THERAPEUTICS INC			9,394.000	152,277	16.210	152,277	152,277				(69,130)	109,471	(178,601)		08/20/2021	
J95468-12-0	YAKULT HONSHA CO		B	0.000		49.936			1							11/16/2018	
J95732-10-3	YAMAHA CORP		B	0.000		51.257			4							08/30/2018	
R9900C-10-6	YARA INTL ASA CMN STK		B	3,838.000	193,678	50.463	193,678	123,235	2,934	13,640		34,345		34,345	(249)	09/23/2020	
J9690T-10-2	YASKAWA ELECTRIC CORP		B	17,800.000	871,799	48.977	871,799	826,499	7	1,918		70,993		70,993	(25,693)	11/02/2021	
988498-10-1	YUM! BRANDS INC			22,655.000	3,145,873	138.860	3,145,873	2,538,457		21,733		414,553	68,479	346,074		12/09/2021	
J95402-10-3	Z HOLDINGS CORP		B	174,600.000	1,011,924	5.796	1,011,924	958,301	7	1,161		28,867	69,971	(41,103)	(35,270)	12/09/2021	
D98423-10-2	ZALANDO		B	10,731.000	868,142	80.900	868,142	868,142				18,947	208,299	(189,352)	(18,947)	11/02/2021	
S57709-00-8	ZARDOYA OTIS S.A.		B	0.000		5.902			1							06/30/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP.			4,256.000	2,533,171	595.200	2,533,171	2,474,516				58,655	13,493	45,163		12/09/2021	
98954M-20-0	ZILLOW GROUP INC CLASS C			25,394.000	1,621,407	63.850	1,621,407	1,585,267				(40,088)	290,425	(330,513)		12/09/2021	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			5,007.000	636,089	127.040	636,089	611,813	1,202	2,707		(56,562)	49,805	(106,367)		08/20/2021	
989701-10-7	ZIONS BANCORPORATION NA			3,015.000	190,427	63.160	190,427	86,766		4,342		59,456		59,456		06/26/2020	
98978V-10-3	ZOETIS INC			36,621.000	8,936,623	244.030	8,936,623	7,518,243		4,252		1,363,537	114,378	1,249,159		12/09/2021	
SB0B9G-S5-7	ZON MULTIMEDIA SEVICOS DE TELE		B	0.000		3.905			1							10/01/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS			19,725.000	3,627,625	183.910	3,627,625	3,627,625				(149,465)	1,399,995	(1,549,460)		12/09/2021	
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A			29,846.000	1,916,113	64.200	1,916,113	1,877,612				38,501		38,501		12/09/2021	
98980G-10-2	ZSCALER INC			794.000	255,136	321.330	255,136	194,435				60,701		60,701		08/20/2021	
H9870Y-10-5	ZURICH INSURANCE GROUP AG		B	2,043.000	897,785	439.445	897,785	742,298	52,156	11,132		52,785	36,725	16,059	(4,052)	08/20/2021	
98983L-10-8	ZURN WATER SOLUTIONS CORP			19,033.000	692,801	36.400	692,801	446,055		517		246,747	4,586	242,161		11/22/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,237,552,239	XXX	4,237,553,418	3,784,034,357	4,330,766	16,578,208		344,625,411	106,965,270	237,660,141	(13,758,221)	XXX	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)		B	701,238.000	20,022,238	28.553	20,022,238	18,262,001				3,280,345	819,997	2,460,348	(1,520,273)	12/28/2020	
00085Q-20-9	AMERICAN COM BARG COMMON STOCK			13,817.000	345,425	25.000	345,425	207,255				138,170		138,170		09/14/2021	
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT			324,246.000	103,016	0.318	103,016	139,635		25,332		(29,505)		(29,505)		11/12/2021	
00085Q-13-4	AMERICAN COM BARG SER A PREF WRNT			54,041.000	1,378,046	25.500	1,378,046	1,347,553		66,233		30,493		30,493		08/20/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT			202,254.010	85,677	0.424	85,677	116,131		21,068		(24,538)		(24,538)		11/12/2021	
00085Q-16-7	AMERICAN COM BARG SER B PREF WRNT			33,709.000	1,685,450	50.000	1,685,450	873,042		55,084		606,762		606,762		08/20/2021	
00085Q-11-8	AMERICAN COMMERCIAL BARGE LINE HOL			14,523.000	363,075	25.000	363,075	526,164				145,230		145,230		08/20/2021	
BAS19M-6L-5	ARTISAN NON-U.S. SMALL-MID GROWTH			465,766.190	9,673,964	20.770	9,673,964	9,375,873				298,090	624,127	(326,036)		09/30/2021	
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV		B	789.050	502,971	637.442	502,971	913,242				(401,336)		(401,336)	(8,934)	10/15/2021	
BAS19M-6F-8	BLACKROCK CHINA OPPORTUNITIES FUND			10,000.000	10,086,048	1,008.605	10,086,048	10,000,000				86,048		86,048		11/30/2021	
BAS0H0-A6-4	CMIA PEARL LIMITED		D	19,850,000.000		0.000										08/02/2021	
BAS0Q6-XT-6	CONREX RESID PTY GROUP REIT II			3,809,524.000	31,590,859	8.293	31,590,859	14,482,150		592,424		7,802,041		7,802,041		07/01/2021	
BAS0XP-E9-1	COUNTRY FRESH HOLDINGS LLC			4,608.320		0.000										04/29/2019	
BAS0HA-M2-8	CP OPCO COMMON STOCK BLS			92.000		0.000										08/31/2016	
BAS0ZK-5Z-2	EASTLAND ESTATE LMT PROJ MAUI		D	16,293,576.000	15,518,002	0.952	15,518,002	6,553,276				1,407,765		1,407,765		09/30/2019	
BAS0ZK-60-8	EASTLAND ESTATE PROJ MAUI CLASS B		D	2,472,094.000	2,538,841	1.027	2,538,841	2,472,094				66,747		66,747		09/30/2019	
BAS0QW-JW-8	GCR HOLDINGS INC COMMON STOCK			21,129,503.000		0.000		1				10,761,677	14,790,652	(4,028,975)		07/01/2021	
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST			766.000		0.000										08/20/2021	
BAS0B3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			5,114,824.000		0.000							136,393	(136,393)		09/14/2021	
BAS0VD-CC-5	JP ACQUISITION CORP.			8,750.000	4,561,237	521.284	4,561,237	7,674,130				1,118,259		1,118,259		07/01/2021	
BAS19K-J4-3	KP I WENGEN SARL		B	5,120,000.000	5,822,464	1.137	5,822,464	5,933,824				117,505	117,504	1	(228,865)	09/28/2021	
BAS0ZG-5V-0	MANX TELECOM CO-INVEST_KELION HOLD		B	2,305,795.000	37,687,827	16.345	37,687,827	29,705,256		1,522,796		1,542,115		1,542,115	(146,901)	09/03/2019	
BAS0PR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT			0.000		0.000										09/08/2017	
BAS0PR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT			0.000		0.000										09/08/2017	
BAS14D-3F-6	NBINV AP8 LLC (JOSEPH VINEYARDO)			1,000.000		0.000		13,000,000								08/31/2020	
BAS1AE-LN-0	NBINV AP9 LLC (KILTER RURAL)			1,000.000		0.000		15,000,000				(15,000,000)		(15,000,000)		10/15/2021	
BAS0YW-PN-2	PETROLEUM SERVICE CORPORATION			70,000.000	9,869,335	140.991	9,869,335	5,359,861				3,673,136		3,673,136		07/01/2021	
999989-ZX-7	PRIME INFRASTRUCTURE GROUP			24,962.000		0.000										06/11/2010	
BAS14C-KY-8	PULLMAN CROSSING LLC			1,000.000		0.000		32,406,824				1,790,496		1,790,496		07/30/2020	
BAS14C-KZ-5	PULLMAN QOZB			1,000.000		0.000		34,282				1,939		1,939		07/30/2020	
BAS0H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)			5,755,027.150	19,397,319	3.371	19,397,319	10,263,325				1,683,633		1,683,633		07/01/2021	
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON		D	3,440,716.600	3,440,717	1.000	3,440,717	3,440,717								12/14/2021	
BAS0SV-AB-3	SIGMUND INTERNATIONAL S.A.		B	441,905,900.000	44,707,620	0.101	44,707,620	38,393,910				4,136,762		4,136,762	(2,808,514)	07/01/2021	
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			328,109.000	9,679,216	29.500	9,679,216	3,761,345		557,555		774,337		774,337		01/27/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					229,059,345	XXX	229,059,345	230,241,891		2,840,492		24,006,171	16,488,673	7,517,499	(4,713,489)	XXX	XXX
020002-10-1	ALLSTATE CORP			37,471.000	4,408,463	117.650	4,408,463	1,074,949	30,352	133,655		3,333,514		3,333,514		08/30/2000	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					4,408,463	XXX	4,408,463	1,074,949	30,352	133,655		3,333,514		3,333,514		XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.989	989	1,000								02/22/2002	
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	1,021,610,552	83,546.823	1,021,610,552	211,466,492		271,014,264		40,676,466		40,676,466		05/31/2000	
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	764,169,301	18,194.507	764,169,301	481,730,439		260,000,000		(195,643,183)		(195,643,183)		12/18/2006	
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	10,693,300	152.761	10,693,300	10,500,000				150,881		150,881		07/02/2001	
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,360,953	1.179	2,360,953	2,360,773								12/31/1998	
24420#-10-8	ALLSTATE VEHICLE & PROPERTY INSURANCE CO			25,000.000	51,856,141	2,074.245	51,856,141	64,487,321				2,286,576		2,286,576		12/01/2006	
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	264,732,655	10,589.306	264,732,655	998,446,647				(15,056,235)		(15,056,235)		12/29/2006	
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	41,204,882	549.398	41,204,882	48,500,000				(9,863,879)		(9,863,879)		05/26/2009	
66383@-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY			42,000.000	55,270,570	1,315.966	55,270,570	35,174,992		1,350,000		(398,428)		(398,428)		12/01/2006	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					2,211,899,341	XXX	2,211,899,341	1,852,667,664		532,364,264		(177,847,802)		(177,847,802)		XXX	XXX
09258N-80-2	BLACKROCK ADV S/C CORE K			1,200,489.440	22,149,030	18.450	22,149,030	18,081,848	1,364,483	771,833		219,274	67,885	151,389		12/07/2021	
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND		D	1,363,528.380	28,511,377	20.910	28,511,377	26,564,704		1,517,636		(1,789,332)		(1,789,332)		12/21/2021	
BAS03B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND		D	1,080,653.120	40,189,490	37.190	40,189,490	33,466,389				(1,091,460)		(1,091,460)		03/26/2020	
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND		D	4,234,977.810	64,202,263	15.160	64,202,263	70,059,077		3,575,533		(8,530,521)		(8,530,521)		12/21/2021	
464287-46-5	ISHARES MSCI EAFE INDEX FUND		C	182,478.000	14,357,369	78.680	14,357,369	14,034,436	112,252	246,752		322,933	23,297	299,636		12/03/2021	
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED		C	2,220,758.000	108,484,028	48.850	108,484,028	108,484,028	39,011	1,060,241			734,954	(734,954)		12/30/2021	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			2,632.000	585,488	222.450	585,488	580,253		1,902		5,236	18,455	(13,219)		12/31/2021	
78462F-10-3	SPDR S&P 500 ETF TRUST			72,382.000	34,378,555	474.960	34,378,555	33,288,816	718,212			1,089,738		1,089,738		12/10/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9499999. Subtotal - Mutual Funds					312,857,601	XXX	312,857,601	304,559,551	2,233,956	7,173,898		(9,774,132)	844,591	(10,618,723)		XXX	XXX
9799999 - Total Common Stocks					6,995,776,989	XXX	6,995,778,168	6,172,578,412	6,595,074	559,090,516		184,343,163	124,298,533	60,044,629	(18,471,710)	XXX	XXX
9899999 - Total Preferred and Common Stocks					7,131,722,347	XXX	7,131,825,547	6,227,048,637	6,785,737	563,297,901		265,858,046	124,623,810	141,247,625	(18,627,335)	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ....$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$ .....
1B	2A ....$	2B ...$	2C ...$				
1C	3A ....$	3B ...$	3C ...$				
1D	4A ....$	4B ...$	4C ...$				
1E	5A ....$	5B ...$	5C ...$				
1F	6 .....$						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-TA-6	TREASURY BOND		11/30/2021	DEUTSCHE BANK AG		29,458,594	30,000,000	154,076
912810-TC-2	TREASURY BOND		11/30/2021	GOLDMAN, SACHS & CO.		51,238,281	50,000,000	44,199
912828-2A-7	TREASURY NOTE		11/05/2021	BARCLAYS		22,981,902	22,482,200	77,893
912828-4M-9	TREASURY NOTE		11/03/2021	JPMORGAN CHASE & CO.		10,680,078	10,000,000	3,177
912828-6F-2	TREASURY NOTE		05/06/2021	CITADEL SECURITIES LLC		9,960,649	9,199,200	42,496
912828-6R-6	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.		9,951,490	9,331,800	51,621
912828-6S-4	TREASURY NOTE		05/07/2021	Various		11,013,659	10,207,500	6,588
912828-J2-7	TREASURY NOTE		11/05/2021	Various		20,432,409	19,631,800	90,690
912828-K7-4	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.		9,924,785	9,233,700	83,304
912828-P4-6	TREASURY NOTE		03/31/2021	GOLDMAN, SACHS & CO.		2,069,375	2,000,000	4,040
912828-R3-6	TREASURY NOTE		11/02/2021	BNP CAPITAL MARKETS		2,405,922	2,349,300	17,843
912828-W7-1	TREASURY NOTE		11/02/2021	GOLDMAN, SACHS & CO.		15,547,852	15,000,000	29,773
912828-WJ-5	TREASURY NOTE		05/06/2021	Various		14,837,380	13,921,600	166,329
912828-XB-1	TREASURY NOTE		11/03/2021	BARCLAYS		10,422,266	10,000,000	99,898
912828-Y8-7	TREASURY NOTE		11/02/2021	BNP CAPITAL MARKETS		6,104,245	5,927,800	26,780
912828-YE-4	TREASURY NOTE		11/02/2021	BNP CAPITAL MARKETS		4,418,785	4,349,800	9,613
912828-YH-7	TREASURY NOTE		11/02/2021	JPMORGAN CHASE & CO.		1,979,445	1,935,000	2,711
912828-Z5-2	TREASURY NOTE		11/02/2021	BNP CAPITAL MARKETS		5,185,656	5,090,800	18,070
912828-ZC-7	TREASURY NOTE		11/02/2021	HSBC SECURITIES, INC.		2,067,672	2,047,200	4,072
912828-ZD-5	TREASURY NOTE		04/13/2021	CITADEL SECURITIES LLC		14,998,810	14,901,600	6,276
912828-ZF-0	TREASURY NOTE		05/11/2021	Various		39,223,211	39,300,000	20,141
912828-ZL-7	TREASURY NOTE		11/02/2021	Various		24,638,867	25,000,000	6,682
912828-ZY-9	TREASURY NOTE		11/03/2021	CITADEL SECURITIES LLC		14,936,719	15,000,000	5,707
91282C-AF-8	TREASURY NOTE		11/05/2021	BANK OF AMERICA/MERRILL LYNCH		26,005,014	26,102,900	7,537
91282C-AK-7	TREASURY NOTE		11/05/2021	CITADEL SECURITIES LLC		15,003,861	15,069,200	2,810
91282C-AM-3	TREASURY NOTE		05/06/2021	GOLDMAN, SACHS & CO.		14,728,125	15,000,000	3,791
91282C-AX-9	TREASURY NOTE		11/02/2021	JPMORGAN CHASE & CO.		9,562,967	9,568,200	5,098
91282C-AZ-4	TREASURY NOTE		06/09/2021	Various		37,026,852	37,607,400	37,767
91282C-BA-8	TREASURY NOTE		11/02/2021	BNP CAPITAL MARKETS		7,742,025	7,803,600	3,758
91282C-BC-4	TREASURY NOTE		11/05/2021	Various		34,923,502	35,596,800	45,933
91282C-BE-0	TREASURY NOTE		02/09/2021	BARCLAYS		3,799,960	3,806,800	342
91282C-BG-5	TREASURY NOTE		12/09/2021	Various		9,060,006	9,071,700	2,927
91282C-BH-3	TREASURY NOTE		03/31/2021	Various		6,864,922	7,000,000	2,590
91282C-BM-2	TREASURY NOTE		11/03/2021	Various		17,353,245	17,512,700	5,220
91282C-BN-0	TREASURY NOTE		12/30/2021	Various		518,248,242	520,000,000	196,840
91282C-BQ-3	TREASURY NOTE		05/07/2021	Various		28,934,948	29,365,100	19,688
91282C-BT-7	TREASURY NOTE		04/30/2021	HSBC SECURITIES, INC.		8,965,898	9,000,000	6,086
91282C-BU-4	TREASURY NOTE		12/30/2021	Various		467,972,461	470,000,000	131,233
91282C-BV-2	TREASURY NOTE		04/30/2021	BNP CAPITAL MARKETS		3,003,633	3,000,000	553
91282C-BW-0	TREASURY NOTE		11/03/2021	Various		28,662,979	28,891,800	27,221
91282C-BX-8	TREASURY NOTE		12/30/2021	Various		507,461,719	510,000,000	94,801
91282C-CC-3	TREASURY NOTE		11/03/2021	Various		29,726,043	29,989,100	33,076
91282C-CD-1	TREASURY NOTE		11/03/2021	Various		9,965,625	10,000,000	5,362
91282C-CF-6	TREASURY NOTE		06/30/2021	Various		3,492,025	3,510,400	2,230
91282C-CG-4	TREASURY NOTE		07/30/2021	GOLDMAN, SACHS & CO.		4,491,952	4,501,800	1,476
91282C-CJ-8	TREASURY NOTE		07/30/2021	BARCLAYS		18,727,292	18,559,100	14,562
91282C-CL-3	TREASURY NOTE		08/31/2021	BANK OF AMERICA/MERRILL LYNCH		4,988,126	4,989,100	2,440
91282C-CN-9	TREASURY NOTE		11/02/2021	BNP CAPITAL MARKETS		19,910,156	20,000,000	6,454
91282C-CP-4	TREASURY NOTE		11/03/2021	Various		17,405,731	17,745,300	23,430
91282C-CT-6	TREASURY NOTE		11/02/2021	Various		22,916,952	23,104,800	18,835
91282C-CU-3	TREASURY NOTE		11/02/2021	BNP CAPITAL MARKETS		9,482,029	9,530,800	2,106
91282C-CW-9	TREASURY NOTE		09/30/2021	HSBC SECURITIES, INC.		3,462,813	3,500,000	2,248
91282C-CX-7	TREASURY NOTE		11/02/2021	Various		7,257,527	7,323,900	3,718
91282C-CY-5	TREASURY NOTE		11/02/2021	Various		74,273,438	75,000,000	87,569
91282C-CZ-2	TREASURY NOTE		11/02/2021	Various		3,681,796	3,729,000	2,988
91282C-DA-6	TREASURY NOTE		11/03/2021	Various		51,609,551	51,771,100	12,223
91282C-DB-4	TREASURY NOTE		11/02/2021	Various		42,100,444	42,211,200	13,771
91282C-DD-0	TREASURY NOTE		11/18/2021	Various		7,242,849	7,253,900	225
91282C-DG-3	TREASURY NOTE		11/16/2021	Various		55,087,420	55,229,000	12,328
91282C-DH-1	TREASURY NOTE		11/16/2021	NOMURA SECURITIES INTERNATIONAL INC		35,379,355	35,500,000	1,471
91282C-DM-0	TREASURY NOTE		12/09/2021	Various		99,982,453	100,100,000	1,387
91282C-DN-8	TREASURY NOTE		12/30/2021	BNP CAPITAL MARKETS		60,058,594	60,000,000	31,319
91282C-DQ-1	TREASURY NOTE		12/30/2021	BANK MONTREAL / NESBITT BURNS		29,961,328	30,000,000	3,108
91282C-DR-9	TREASURY NOTE		12/30/2021	Various		230,032,813	230,000,000	5,594
938782-FY-0	WASHINGTON D C MET AREA TRAN A		12/21/2021	ALLSTATE NEW JERSEY		1,281,825	1,150,000	27,153

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
938782-FZ-7	WASHINGTON D C MET AREA TRAN A		12/21/2021	ALLSTATE NEW JERSEY		1,155,940	1,000,000	23,611
91282C-BR-1	WI TREASURY NOTE		11/02/2021	Various		64,803,320	65,000,000	22,970
0599999. Subtotal - Bonds - U.S. Governments						2,988,275,805	2,992,004,000	1,927,829
62878U-2D-3	NBN CO LTD	D	09/28/2021	BANK OF AMERICA/MERRILL LYNCH		12,949,430	13,000,000	
1099999. Subtotal - Bonds - All Other Governments						12,949,430	13,000,000	
105295-LQ-0	BRANDON SCH DIST MICH		12/21/2021	ALLSTATE NEW JERSEY		2,375,480	2,145,000	14,896
160879-MF-6	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		560,925	450,000	
160879-MG-4	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		496,024	400,000	
160879-MH-2	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		432,152	350,000	
160879-MJ-8	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		356,836	290,000	
160879-MK-5	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		919,680	750,000	
160879-ML-3	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		1,374,784	1,125,000	
160879-MN-9	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		716,048	590,000	
160879-MP-4	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		714,207	590,000	
160879-MQ-2	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		1,380,196	1,150,000	
160879-MS-8	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		1,489,950	1,250,000	
181211-EX-7	CLARK CNTY WASH SCH DIST NO 10		12/21/2021	ALLSTATE NEW JERSEY		1,102,436	885,000	2,458
181211-EY-5	CLARK CNTY WASH SCH DIST NO 10		12/21/2021	ALLSTATE NEW JERSEY		1,243,720	1,000,000	2,778
20772K-NW-5	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND		4,000,000	4,000,000	
20772K-NX-3	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND		5,600,000	5,600,000	
380302-HW-2	GODFREY-LEE MICH PUB SCH DIST		12/22/2021	NATIONAL GENERAL RE		544,640	450,000	2,550
380302-HX-0	GODFREY-LEE MICH PUB SCH DIST		12/22/2021	NATIONAL GENERAL RE		451,219	375,000	2,125
380302-HY-8	GODFREY-LEE MICH PUB SCH DIST		12/22/2021	NATIONAL GENERAL RE		418,184	350,000	1,983
380302-HZ-5	GODFREY-LEE MICH PUB SCH DIST		12/22/2021	NATIONAL GENERAL RE		1,353,545	1,140,000	6,460
380302-JA-8	GODFREY-LEE MICH PUB SCH DIST		12/22/2021	NATIONAL GENERAL RE		1,476,888	1,250,000	7,083
402892-DK-6	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		1,170,000	1,170,000	
402892-DL-4	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		630,000	630,000	
402892-DM-2	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		900,000	900,000	
402892-DP-5	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		990,000	990,000	
402892-DQ-3	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		630,000	630,000	
402892-DR-1	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		900,000	900,000	
412707-HC-8	HARLANDALE TEX INDPT SCH DIST		12/21/2021	ALLSTATE NEW JERSEY		1,184,966	1,040,000	18,200
419792-PT-7	HAWAII ST		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		38,088	35,000	292
452153-AB-5	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		3,240,360	3,000,000	
452153-AC-3	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		2,503,508	2,250,000	
452153-AD-1	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		3,139,153	2,750,000	
452153-BZ-1	ILLINOIS (STATE OF)		12/07/2021	BARCLAYS		23,855,000	20,000,000	
452153-CA-5	ILLINOIS (STATE OF)		12/07/2021	BARCLAYS		23,815,000	20,000,000	
452153-CB-3	ILLINOIS (STATE OF)		12/07/2021	BARCLAYS		11,847,700	10,000,000	
452153-CC-1	ILLINOIS (STATE OF)		12/07/2021	BARCLAYS		15,363,270	13,000,000	
495224-4K-0	KING CNTY WASH SCH DIST NO 411		12/21/2021	ALLSTATE NEW JERSEY		1,781,208	1,440,000	4,000
495242-P7-8	KING CNTY WASH SCH DIST NO 412		12/22/2021	NATIONAL GENERAL RE		2,123,923	1,750,000	4,083
515390-NQ-1	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		601,440	1,000,000	
515390-NR-9	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		729,238	1,250,000	
515390-NS-7	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		706,938	1,250,000	
515390-NT-5	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		728,734	1,330,000	
515390-NU-2	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		831,792	1,560,000	
556819-GY-0	MADISON CNTY IDAHO SCH DIST NO		12/21/2021	ALLSTATE NEW JERSEY		2,124,508	1,715,000	22,867
575181-GX-4	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		650,000	650,000	
575181-GY-2	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		1,110,000	1,110,000	
575181-HA-3	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000	
575181-HB-1	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		750,000	750,000	
575181-HC-9	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		600,000	600,000	
575181-HD-7	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		750,000	750,000	
575141-LC-8	MASON CNTY WASH SCH DIST NO 30		12/21/2021	ALLSTATE NEW JERSEY		1,842,240	1,600,000	3,556
68609T-H5-0	OREGON (STATE OF)		03/17/2021	MORGAN STANLEY		1,662,903	1,350,000	
68609T-P7-7	OREGON (STATE OF)		12/22/2021	NATIONAL GENERAL RE		998,330	1,000,000	3,010
68609T-R5-9	OREGON ST		04/30/2021	BANK OF AMERICA/MERRILL LYNCH		4,995,000	4,995,000	
68609T-R6-7	OREGON ST		04/30/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000	
744890-TT-1	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.		2,157,453	1,750,000	
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.		1,843,065	1,500,000	
76222R-F6-4	RHODE ISLAND (STATE OF)		04/20/2021	RAYMOND JAMES & ASSOCIATES, INC.		6,886,353	6,815,000	
76222R-F7-2	RHODE ISLAND (STATE OF)		04/20/2021	RAYMOND JAMES & ASSOCIATES, INC.		6,315,000	6,315,000	
819190-XA-2	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO		825,000	825,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
819190-XB-0	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO		325,000	325,000	
93974C-J8-4	WASHINGTON ST		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,241,124	1,200,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						161,793,201	146,265,000	96,341
01179R-L2-7	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000	
01179R-L3-5	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		5,250,000	5,250,000	
01179R-L4-3	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		5,390,000	5,390,000	
01179R-L5-0	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		5,440,000	5,440,000	
034286-FD-1	ANDOVER MASS		12/09/2021	STIFEL CAPITAL MARKETS		1,275,000	1,275,000	
034286-FE-9	ANDOVER MASS		12/09/2021	STIFEL CAPITAL MARKETS		1,145,000	1,145,000	
072887-4J-8	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		925,000	925,000	
072887-4L-3	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		1,490,000	1,490,000	
072887-4M-1	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		2,750,000	2,750,000	
072887-4N-9	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		1,705,000	1,705,000	
072887-5B-4	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		680,000	680,000	
072887-5C-2	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS		2,730,000	2,730,000	
079365-4C-3	BELLEVUE WASH		11/17/2021	RBC DOMINION SECURITIES		4,190,000	4,190,000	
079365-4D-1	BELLEVUE WASH		11/17/2021	RBC DOMINION SECURITIES		1,000,000	1,000,000	
079365-4E-9	BELLEVUE WASH		11/17/2021	RBC DOMINION SECURITIES		1,750,000	1,750,000	
079365-4F-6	BELLEVUE WASH		11/17/2021	RBC DOMINION SECURITIES		1,000,000	1,000,000	
079365-4G-4	BELLEVUE WASH		11/17/2021	RBC DOMINION SECURITIES		1,400,000	1,400,000	
083473-EZ-7	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		703,802	550,000	
083473-FA-1	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		468,971	370,000	
083473-FB-9	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		377,946	300,000	
083473-FC-7	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		313,325	250,000	
083473-FD-5	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		312,513	250,000	
083473-FF-0	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		991,432	800,000	
083473-FJ-2	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		913,757	745,000	
083473-FL-7	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		1,514,775	1,250,000	
094226-DC-8	BLOOMFIELD TWP N J BRD ED		12/15/2021	UMB BANK		262,029	265,000	733
108152-KN-8	BRIDGEPORT CONN		08/31/2021	PRE-REFUNDING		2,088,046	1,945,000	4,322
108152-KR-9	BRIDGEPORT CONN		08/31/2021	PRE-REFUNDING		1,427,816	1,330,000	2,956
116405-WL-1	BROWNSVILLE TEX		05/27/2021	JPMORGAN CHASE & CO.		508,795	455,000	
116405-WN-7	BROWNSVILLE TEX		05/27/2021	JPMORGAN CHASE & CO.		593,360	500,000	
116405-WQ-0	BROWNSVILLE TEX		05/27/2021	JPMORGAN CHASE & CO.		689,216	555,000	
123425-HN-3	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,120,000	1,120,000	
123425-HP-8	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,675,000	1,675,000	
123425-HQ-6	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,455,000	1,455,000	
123425-HR-4	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,100,000	1,100,000	
123425-HS-2	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
123425-HT-0	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,100,000	1,100,000	
158843-YM-8	CHANDLER ARIZ		11/17/2021	WELLS FARGO		4,250,000	4,250,000	
180848-XA-6	CLARK CNTY NEV		12/21/2021	ALLSTATE NEW JERSEY		3,465,420	2,800,000	7,778
181144-VG-8	CLARK CNTY WASH SCH DIST NO 03		12/22/2021	NATIONAL GENERAL RE		1,520,213	1,250,000	2,917
181144-VH-6	CLARK CNTY WASH SCH DIST NO 03		12/22/2021	NATIONAL GENERAL RE		2,020,761	1,665,000	3,885
250375-LN-0	DESERT CALIF CMNTY COLLEGE DIST		11/24/2021	RBC DOMINION SECURITIES		470,000	470,000	
250375-LP-5	DESERT CALIF CMNTY COLLEGE DIST		11/24/2021	RBC DOMINION SECURITIES		325,000	325,000	
250375-LQ-3	DESERT CALIF CMNTY COLLEGE DIST		11/24/2021	RBC DOMINION SECURITIES		550,000	550,000	
250375-LR-1	DESERT CALIF CMNTY COLLEGE DIST		11/24/2021	RBC DOMINION SECURITIES		1,580,000	1,580,000	
261097-YN-3	DOWNINGTOWN PA AREA SCH DIST		12/21/2021	ALLSTATE NEW JERSEY		1,760,044	1,475,000	28,681
261097-YP-8	DOWNINGTOWN PA AREA SCH DIST		12/21/2021	ALLSTATE NEW JERSEY		1,789,875	1,500,000	29,167
362668-LQ-6	GAHANNA-JEFFERSON CITY SCH OHIO		12/22/2021	NATIONAL GENERAL RE		2,370,521	1,970,000	4,597
368347-DC-1	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		650,000	650,000	
368347-DE-7	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000	
368347-DF-4	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000	
463777-8B-1	IRVING TEX		11/17/2021	PIPER JAFFRAY INC.		500,000	500,000	
463777-8C-9	IRVING TEX		11/17/2021	PIPER JAFFRAY INC.		800,000	800,000	
463777-8D-7	IRVING TEX		11/17/2021	PIPER JAFFRAY INC.		500,000	500,000	
463777-8E-5	IRVING TEX		11/17/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000	
483427-HB-9	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		388,548	300,000	542
483427-HE-3	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		1,403,174	1,045,000	1,887
483427-HF-0	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		1,573,901	1,175,000	2,122
483427-HG-8	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		995,491	745,000	1,345
483427-HH-6	KALKASKA MICH PUB SCHS		07/08/2021	THE HUNTINGTON INVESTMENT COMPANY		1,612,906	1,210,000	2,185
534247-QR-5	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		1,288,550	1,000,000	
534247-QS-3	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		4,034,400	3,080,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
534247-QU-8	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		3,316,850	2,500,000	
534247-QV-6	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		2,871,930	2,170,000	
534247-QW-4	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		5,102,573	3,865,000	
534247-QX-2	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		1,509,513	1,245,000	
534247-QY-0	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		1,463,374	1,210,000	
545522-MV-3	LOS GATOS CALIF UN SCH DIST		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		652,087	650,000	12,865
567184-LA-2	MARICOPA CNTY ARIZ SCH DIST NO		12/21/2021	ALLSTATE NEW JERSEY		4,515,576	3,900,000	92,083
57325V-AH-2	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO		185,494	170,000	
57325V-AJ-8	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO		172,802	155,000	
64704C-AJ-7	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		978,750	1,500,000	
64704C-AL-2	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		921,840	1,500,000	
64704C-AN-8	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		867,810	1,500,000	
64704C-AQ-1	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		409,500	750,000	
592090-GT-5	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		575,000	575,000	
592090-GU-2	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		2,310,000	2,310,000	
592090-GV-0	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		2,390,000	2,390,000	
592090-GW-8	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		600,000	600,000	
592090-GX-6	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		490,000	490,000	
592090-GY-4	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		400,000	400,000	
592090-GZ-1	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		760,000	760,000	
592090-HA-5	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		1,605,000	1,605,000	
592090-HR-8	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		750,000	750,000	
592090-HS-6	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		500,000	500,000	
592090-HT-4	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		760,000	760,000	
592090-HU-1	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		900,000	900,000	
592090-HV-9	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		600,000	600,000	
592090-HW-7	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		500,000	500,000	
592090-HX-5	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		790,000	790,000	
592090-HY-3	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		1,550,000	1,550,000	
608557-A9-5	MOLINE ILL		11/18/2021	BAIRD (ROBERT W.) & CO. INC.		1,220,000	1,220,000	
608557-B2-9	MOLINE ILL		11/18/2021	BAIRD (ROBERT W.) & CO. INC.		575,000	575,000	
608557-B3-7	MOLINE ILL		11/18/2021	BAIRD (ROBERT W.) & CO. INC.		920,000	920,000	
645021-CA-2	NEW HAVEN CONN		10/22/2021	OPPENHEIMER & CO., INC.		1,895,000	1,895,000	
645021-CB-0	NEW HAVEN CONN		10/22/2021	OPPENHEIMER & CO., INC.		1,995,000	1,995,000	
645021-CC-8	NEW HAVEN CONN		10/22/2021	OPPENHEIMER & CO., INC.		4,595,000	4,595,000	
645021-CD-6	NEW HAVEN CONN		10/22/2021	OPPENHEIMER & CO., INC.		2,000,000	2,000,000	
64763F-ZT-9	NEW ORLEANS LA		10/08/2021	LOOP CAPITAL MARKETS		2,000,000	2,000,000	
64763F-ZU-6	NEW ORLEANS LA		10/08/2021	LOOP CAPITAL MARKETS		3,000,000	3,000,000	
64763F-ZV-4	NEW ORLEANS LA		10/08/2021	LOOP CAPITAL MARKETS		2,920,000	2,920,000	
64763F-ZW-2	NEW ORLEANS LA		10/08/2021	LOOP CAPITAL MARKETS		2,500,000	2,500,000	
64971X-MH-8	NEW YORK N Y CITY TRANSITIONAL		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		17,913,100	16,525,000	69,680
650370-DL-0	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		508,830	375,000	
650370-DM-8	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		539,184	400,000	
650370-DN-6	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		671,210	500,000	
650370-DP-1	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		493,868	400,000	
650370-DQ-9	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		461,051	375,000	
650370-DR-7	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		490,128	400,000	
650370-DS-5	NEWARK N J BRD ED		07/16/2021	SEIBERT, BRANFORD INC.		488,892	400,000	
762196-YZ-0	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,000,000	1,000,000	
762196-ZA-4	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,000,000	1,000,000	
762196-ZB-2	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,655,000	1,655,000	
762196-ZC-0	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,625,000	1,625,000	
762196-ZD-8	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,585,000	1,585,000	
762196-ZE-6	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,545,000	1,545,000	
762196-ZF-3	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,505,000	1,505,000	
762196-ZG-1	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,480,000	1,480,000	
762196-ZH-9	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,455,000	1,455,000	
72178J-AE-3	PIMA CNTY ARIZ		04/22/2021	JPMORGAN CHASE & CO.		5,790,000	5,790,000	
748508-ZX-9	QUINCY MASS		12/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,500,000	1,500,000	
748508-ZY-7	QUINCY MASS		12/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,500,000	1,500,000	
748508-ZZ-4	QUINCY MASS		12/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		11,000,000	11,000,000	
77016C-AP-8	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		310,403	250,000	
77016C-AQ-6	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		370,845	300,000	
77016C-AR-4	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		614,275	500,000	
77016C-AS-2	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		1,187,513	970,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
77016C-AT-0	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		793,657	650,000	
77016C-AV-5	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		1,211,390	1,000,000	
786743-QC-1	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.		1,353,751	1,130,000	
797272-RK-9	SAN DIEGO CALIF CMNTY COLLEGE DIST		12/08/2021	RBC DOMINION SECURITIES		2,100,000	2,100,000	
797272-RL-7	SAN DIEGO CALIF CMNTY COLLEGE DIST		12/08/2021	RBC DOMINION SECURITIES		1,950,000	1,950,000	
797272-RM-5	SAN DIEGO CALIF CMNTY COLLEGE DIST		12/08/2021	RBC DOMINION SECURITIES		1,730,000	1,730,000	
79758U-AK-7	SAN FERNANDO CALIF POB		08/06/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,130,000	1,130,000	
79758U-AP-6	SAN FERNANDO CALIF POB		08/06/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,235,000	1,235,000	
798765-DX-8	SAN MARCOS TEX		12/21/2021	ALLSTATE NEW JERSEY		489,036	400,000	7,000
798765-DY-6	SAN MARCOS TEX		12/21/2021	ALLSTATE NEW JERSEY		854,392	700,000	12,250
798765-DZ-3	SAN MARCOS TEX		12/21/2021	ALLSTATE NEW JERSEY		608,935	500,000	8,750
798765-ET-6	SAN MARCOS TEX		12/21/2021	ALLSTATE NEW JERSEY		434,019	355,000	6,213
798765-EU-3	SAN MARCOS TEX		12/21/2021	ALLSTATE NEW JERSEY		933,728	765,000	13,388
798765-EV-1	SAN MARCOS TEX		12/21/2021	ALLSTATE NEW JERSEY		1,217,870	1,000,000	17,500
815628-JF-0	SEDGWICK CNTY KANS UNI SCH DIS		12/21/2021	ALLSTATE NEW JERSEY		1,427,388	1,250,000	11,111
818461-KC-8	SEWARD CNTY KANS UNI SCH DIST NO 4		02/12/2021	PIPER JAFFRAY INC.		625,000	625,000	
818461-KE-4	SEWARD CNTY KANS UNI SCH DIST NO 4		02/12/2021	PIPER JAFFRAY INC.		1,850,000	1,850,000	
833086-CY-5	SNOHOMISH CNTY WASH		11/10/2021	WELLS FARGO		6,055,000	6,055,000	
833086-CZ-2	SNOHOMISH CNTY WASH		11/10/2021	WELLS FARGO		3,760,000	3,760,000	
793185-MU-0	ST PETERS MO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		456,056	415,000	4,150
793185-MV-8	ST PETERS MO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		612,103	580,000	3,867
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						247,169,306	234,405,000	351,970
007944-AF-8	ADVENT HEALTH SYSTEM		12/22/2021	Various		13,791,957	12,966,000	122,419
001306-AC-3	AHS HOSPITAL CORP		01/20/2021	GOLDMAN, SACHS & CO.		1,250,000	1,250,000	
010267-AY-8	ALABAMA FED AID HWY FIN AUTH F		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		807,390	750,000	12,500
010268-CM-0	ALABAMA FEDERAL AID HIGHWAY FINANC		10/07/2021	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
02766P-AJ-3	AMRON MUSEUM NAT HSTRY		05/05/2021	MORGAN STANLEY		6,000,000	6,000,000	
047870-MS-6	ATLANTA GA WTR & WASTE WTR REV		12/21/2021	ALLSTATE NEW JERSEY		2,656,981	2,350,000	16,319
047870-NP-1	ATLANTA GA WTR & WASTE WTR REV		12/21/2021	ALLSTATE NEW JERSEY		604,887	535,000	3,715
051589-BH-1	AURORA COLO SWR IMPT REVENUE		12/22/2021	NATIONAL GENERAL RE		797,056	650,000	14,806
051589-BJ-7	AURORA COLO SWR IMPT REVENUE		12/22/2021	NATIONAL GENERAL RE		758,372	620,000	14,122
052654-BK-5	AUTAUGA CNTY ALA BRD ED		12/10/2021	STIFEL CAPITAL MARKETS		471,631	390,000	
052654-BQ-2	AUTAUGA CNTY ALA BRD ED		12/10/2021	STIFEL CAPITAL MARKETS		912,194	765,000	
058508-JZ-6	BALL ST UNIV IND UNIV REVS		12/21/2021	ALLSTATE NEW JERSEY		1,963,425	1,690,000	31,922
088632-DC-5	BI-STATE DEV AGY MO ILL MET DI		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,707,898	2,605,000	33,911
12022G-AD-5	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		450,000	450,000	
12022G-AE-3	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		400,000	400,000	
12022G-AH-6	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		535,000	535,000	
12022G-AJ-2	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		450,000	450,000	
12022G-AK-9	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
12022G-AL-7	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		2,055,000	2,055,000	
12022G-AM-5	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		2,340,000	2,340,000	
12022G-AN-3	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS		2,400,000	2,400,000	
12022G-AG-8	BULLHEAD CITY ARIZ FIRE DIST C		07/22/2021	STIFEL CAPITAL MARKETS		700,000	700,000	
12022G-AP-8	BULLHEAD CITY ARIZ FIRE DIST C		07/22/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
13032U-VK-1	CALIFORNIA HEALTH FACS FING AU		12/22/2021	NATIONAL GENERAL RE		2,702,834	2,580,000	4,416
13048V-QC-5	CALIFORNIA MUNICIPAL FIN AUTH		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		589,659	570,000	2,733
167736-K2-2	CHICAGO ILL WTR REV		12/21/2021	ALLSTATE NEW JERSEY		2,354,612	2,095,000	14,549
18610P-AX-6	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		312,202	265,000	
18610P-AZ-1	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		296,688	240,000	
18610P-BB-3	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		413,696	325,000	
18610P-BD-9	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		566,361	435,000	
18610P-BF-4	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		594,412	460,000	
18610P-BH-0	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		639,110	500,000	
18610P-BK-3	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		581,290	500,000	
18610P-BM-9	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		519,588	450,000	
18610P-BQ-0	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		956,658	845,000	
18610P-BR-8	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		1,127,320	1,000,000	
186352-SK-7	CLEVELAND OHIO ARPT SYS REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,671,511	2,575,000	
186352-SL-5	CLEVELAND OHIO ARPT SYS REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,146,600	5,000,000	
19668Q-JN-6	COLORADO ST BLDG EXCELLENT SCH		12/21/2021	ALLSTATE NEW JERSEY		1,373,376	1,200,000	16,000
19668Q-KN-4	COLORADO ST BLDG EXCELLENT SCH		12/21/2021	ALLSTATE NEW JERSEY		385,753	350,000	4,667
19668Q-KP-9	COLORADO ST BLDG EXCELLENT SCH		12/21/2021	ALLSTATE NEW JERSEY		343,344	300,000	4,000
196711-RC-1	COLORADO ST CTFS PARTN		12/21/2021	ALLSTATE NEW JERSEY		3,027,744	2,400,000	2,000
20775C-NN-0	CONNECTICUT ST HSG FIN AUTH HS		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,044,162	2,820,000	10,990

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212584-DW-3	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		155,000	155,000	
212584-DY-9	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		270,000	270,000	
212584-EA-0	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		250,000	250,000	
212584-EB-8	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		150,000	150,000	
212584-ED-4	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		300,000	300,000	
212584-EE-2	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		150,000	150,000	
212584-EF-9	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		250,000	250,000	
212584-EG-7	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		165,000	165,000	
212584-EH-5	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		300,000	300,000	
212584-EJ-1	CONWAY ARK HEALTH FACS BRD HOS		09/23/2021	CREWS & ASSOC.		750,000	750,000	
220245-L8-5	CORPUS CHRISTI TEX		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,462,141	2,415,000	29,962
221821-BK-6	COTTONWOOD AZ EXCISE TAX		06/04/2021	STIFEL CAPITAL MARKETS		650,000	650,000	
221821-BL-4	COTTONWOOD AZ EXCISE TAX		06/04/2021	STIFEL CAPITAL MARKETS		550,000	550,000	
221821-BN-0	COTTONWOOD AZ EXCISE TAX		06/04/2021	STIFEL CAPITAL MARKETS		500,000	500,000	
235036-4K-3	DALLAS FORT WORTH TEX INTL ARP		12/07/2021	JPMORGAN CHASE & CO.		1,239,476	1,210,000	2,604
235036-7X-2	DALLAS FORT WORTH TEX INTL ARP		10/28/2021	BARCLAYS		3,355,000	3,355,000	
235036-7Y-0	DALLAS FORT WORTH TEX INTL ARP		10/28/2021	BARCLAYS		9,000,000	9,000,000	
235036-7Z-7	DALLAS FORT WORTH TEX INTL ARP		10/28/2021	BARCLAYS		2,000,000	2,000,000	
235036-8A-1	DALLAS FORT WORTH TEX INTL ARP		10/28/2021	BARCLAYS		5,000,000	5,000,000	
235036-8B-9	DALLAS FORT WORTH TEX INTL ARP		10/28/2021	BARCLAYS		2,000,000	2,000,000	
247888-DK-3	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,500,000	1,500,000	
247888-DL-1	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000	
247888-DM-9	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		605,000	605,000	
247888-DN-7	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000	
247888-DP-2	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000	
247888-DQ-0	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		640,000	640,000	
247888-DR-8	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000	
247888-DS-6	DELTONA FLA UTIL SYS REV		12/22/2021	NATIONAL GENERAL RE		531,043	545,000	2,383
247888-DT-4	DELTONA FLA UTIL SYS REV		12/22/2021	NATIONAL GENERAL RE		733,358	750,000	3,448
247888-DU-1	DELTONA FLA UTIL SYS REV		12/22/2021	NATIONAL GENERAL RE		491,255	500,000	2,411
247888-DV-9	DELTONA FLA UTIL SYS REV		12/22/2021	NATIONAL GENERAL RE		394,040	400,000	2,019
249182-KW-5	DENVER COLO CITY & CNTY ARPT R		12/21/2021	ALLSTATE NEW JERSEY		5,366,075	4,940,000	13,722
258864-AH-0	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		885,000	885,000	
258864-AJ-6	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		1,475,000	1,475,000	
258864-AK-3	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		1,400,000	1,400,000	
258864-AL-1	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		1,165,000	1,165,000	
282659-AY-7	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000	
282659-AZ-4	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000	
282659-BA-8	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000	
282659-BB-6	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		430,000	430,000	
282659-BC-4	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		400,000	400,000	
282659-BF-7	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		600,000	600,000	
282659-BG-5	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		900,000	900,000	
282659-BH-3	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000	
282659-BJ-9	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		800,000	800,000	
283062-EC-7	EL DORADO CALIF IRR DIST REV		12/22/2021	NATIONAL GENERAL RE		710,987	710,000	6,427
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,184,486	2,055,000	5,309
392274-3G-9	GREATER ORLANDO AVIATION AUTH		09/27/2021	PRE-REFUNDING		153,892	145,000	3,544
392274-3R-5	GREATER ORLANDO AVIATION AUTH		09/27/2021	PRE-REFUNDING		631,488	595,000	14,544
392274-4N-3	GREATER ORLANDO AVIATION AUTH		10/15/2021	EXCHANGE		818,454	725,000	1,410
392274-4P-8	GREATER ORLANDO AVIATION AUTH		10/15/2021	EXCHANGE		880,577	770,000	1,497
392274-4T-0	GREATER ORLANDO AVIATION AUTH		10/15/2021	EXCHANGE		310,448	275,000	535
392274-4U-7	GREATER ORLANDO AVIATION AUTH		10/15/2021	EXCHANGE		263,030	230,000	447
41423P-AF-4	HARRIS CNTY TEX TOLL RD REV		12/21/2021	ALLSTATE NEW JERSEY		1,604,603	1,430,000	25,025
422503-BS-0	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		210,000	210,000	
422503-BT-8	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		200,000	200,000	
422503-BW-1	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		260,000	260,000	
422503-BZ-4	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		540,000	540,000	
422503-CB-6	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		420,000	420,000	
422503-CC-4	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		435,000	435,000	
423297-CT-5	HELIX CALIF WTR DIST WTR REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		300,807	300,000	2,906
438689-MW-8	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000	
438689-MX-6	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		2,170,000	2,170,000	
438689-NA-5	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000	
438689-NB-3	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,475,000	3,475,000	

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438689-NC-1	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		625,000	625,000	
438689-ND-9	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,300,000	1,300,000	
438689-NE-7	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		600,000	600,000	
56678P-BK-2	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES		871,776	800,000	
56678P-BN-6	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES		3,000,000	3,000,000	
442349-FP-6	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		901,496	680,000	
442349-FQ-4	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,347,437	1,105,000	
442349-FR-2	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,216,310	1,000,000	
442349-FS-0	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,453,404	1,200,000	
442349-FT-8	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,810,605	1,500,000	
442349-FU-5	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		2,406,000	2,000,000	
442349-FV-3	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		2,401,920	2,000,000	
442349-FW-1	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,796,880	1,500,000	
44244C-M5-3	HOUSTON TX COMBINED UTILITY SYSTEM		05/27/2021	UNION BANK OF SWITZERLAND		1,400,000	1,400,000	
442851-AZ-4	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		650,000	650,000	
442851-BA-8	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		800,000	800,000	
442851-BB-6	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		900,000	900,000	
442851-BC-4	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		1,000,000	1,000,000	
442851-BD-2	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		1,000,000	1,000,000	
442851-BE-0	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		1,000,000	1,000,000	
442851-BF-7	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		2,000,000	2,000,000	
442851-BG-5	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		12,660,000	12,660,000	
45201Y-M7-9	ILLINOIS HSG DEV AUTH REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,083,695	3,820,000	46,158
483233-QM-7	KALAMAZOO MICH HOSP FIN AUTH H		10/08/2021	PRE-REFUNDING		5,612	5,000	99
483233-QZ-8	KALAMAZOO MICH HOSP FIN AUTH H		10/08/2021	PRE-REFUNDING		107,906	100,000	1,986
483233-RA-2	KALAMAZOO MICH HOSP FIN AUTH H		10/08/2021	PRE-REFUNDING		606,423	550,000	10,924
483233-RB-0	KALAMAZOO MICH HOSP FIN AUTH H		10/08/2021	PRE-REFUNDING		583,600	520,000	10,328
49120A-AJ-8	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		819,650	650,000	
49120A-AL-3	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		207,212	180,000	
49120A-AM-1	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		369,590	350,000	
49120A-AN-9	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		421,052	400,000	
49120A-AP-4	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		301,565	265,000	
613520-MV-4	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		706,172	525,000	
613520-MW-2	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		367,771	275,000	
613520-MX-0	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		332,418	250,000	
613520-MZ-5	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		722,365	550,000	
613520-NC-5	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		1,232,473	950,000	
613520-ND-3	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		969,818	750,000	
613520-NF-8	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		828,807	700,000	
613520-NH-4	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		1,858,224	1,600,000	
495731-AU-5	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		350,000	350,000	
495731-AV-3	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		550,000	550,000	
495731-AW-1	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		525,000	525,000	
495731-AX-9	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		425,000	425,000	
495731-AY-7	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		500,000	500,000	
495731-AZ-4	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		865,000	865,000	
495731-BA-8	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		550,000	550,000	
495731-BB-6	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
495731-BC-4	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
495731-BD-2	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
495731-BE-0	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
495731-BF-7	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		650,000	650,000	
495731-BG-5	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
516706-CY-2	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		487,774	415,000	
516706-DA-3	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		533,764	440,000	
516706-DC-9	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		619,220	500,000	
516706-DE-5	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		679,553	550,000	
516706-DG-0	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		608,245	500,000	
516706-DJ-4	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		482,832	400,000	
516706-DL-9	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		269,728	225,000	
516706-DQ-8	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		1,588,290	1,500,000	
534272-K4-0	LINCOLN NEB ELEC SYS REV		12/21/2021	ALLSTATE NEW JERSEY		1,565,291	1,300,000	19,861
53706R-AE-6	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		340,000	340,000	
53706R-AF-3	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		455,000	455,000	
53706R-AG-1	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,545,000	1,545,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
53706R-AH-9	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,450,000	1,450,000	
53706R-AJ-5	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000	
53706R-AK-2	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,675,000	1,675,000	
53706R-AL-0	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,725,000	1,725,000	
546540-RH-0	LOUISIANA ST UNIV & AGRIC & ME		12/22/2021	NATIONAL GENERAL RE		3,073,181	2,925,000	38,569
546540-RV-9	LOUISIANA ST UNIV & AGRIC & MECHAN		12/02/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000	
546540-RW-7	LOUISIANA ST UNIV & AGRIC & MECHAN		12/02/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,650,000	1,650,000	
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHAN		12/02/2021	RAYMOND JAMES & ASSOCIATES, INC.		3,750,000	3,750,000	
549233-CC-6	LUBBOCK TEX WTR & WASTEWATER S		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,237,270	3,000,000	27,959
562361-AE-5	MANCHESTER N H		12/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		305,058	250,000	
562361-AF-2	MANCHESTER N H		12/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		304,568	250,000	
562361-AH-8	MANCHESTER N H		12/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		786,156	650,000	
562361-AJ-4	MANCHESTER N H		12/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,382,610	1,145,000	
562361-AK-1	MANCHESTER N H		12/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,496,122	1,240,000	
574218-X4-0	MARYLAND ST HEALTH & HIGHER ED		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,575,346	3,970,000	
575831-EV-0	MASSACHUSETTS ST COLLEGE BLDG		12/07/2021	JPMORGAN CHASE & CO.		2,544,975	2,500,000	5,009
57584Y-2A-6	MASSACHUSETTS ST DEV FIN AGY R		12/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,626,111	1,330,000	
57584Y-2C-2	MASSACHUSETTS ST DEV FIN AGY R		12/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		547,344	450,000	
57586P-3Q-7	MASSACHUSETTS ST HSG FIN AGY H		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		648,665	635,000	1,826
57587A-LY-2	MASSACHUSETTS ST HSG FIN AGY H		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,350,761	2,170,000	6,239
575625-AU-2	MASSACHUSSETS ST CLEAN ENERGY COOP		11/19/2021	PIPER JAFFRAY INC.		625,000	625,000	
575625-AV-0	MASSACHUSSETS ST CLEAN ENERGY COOP		11/19/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000	
575625-AW-8	MASSACHUSSETS ST CLEAN ENERGY COOP		11/19/2021	PIPER JAFFRAY INC.		1,950,000	1,950,000	
58612H-AC-4	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		580,000	580,000	
58612H-AD-2	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		610,000	610,000	
58612H-AE-0	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		465,000	465,000	
58612H-AF-7	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,900,000	1,900,000	
58612H-AG-5	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		675,000	675,000	
58612H-AH-3	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		520,000	520,000	
58612H-AJ-9	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000	
58612H-AK-6	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000	
58612H-AL-4	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		755,000	755,000	
58612H-AM-2	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		755,000	755,000	
58612H-AN-0	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000	
58612H-AP-5	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,270,000	1,270,000	
58612H-AQ-3	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		4,000,000	4,000,000	
59261A-AG-2	METROPOLITAN TRANSN AUTH N Y R		12/07/2021	JPMORGAN CHASE & CO.		2,550,808	2,350,000	7,833
59333P-V2-1	MIAMI-DADE CNTY FLA		12/07/2021	MORGAN STANLEY		4,058,270	3,950,000	17,668
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION R		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		12,008,989	11,450,000	67,240
59334D-MJ-0	MIAMI-DADE CNTY FLA WTR & SWR		12/21/2021	ALLSTATE NEW JERSEY		1,208,500	1,000,000	8,889
59334D-ML-5	MIAMI-DADE CNTY FLA WTR & SWR		12/21/2021	ALLSTATE NEW JERSEY		1,202,440	1,000,000	8,889
59447T-XV-0	MICHIGAN FIN AUTH REV		12/22/2021	Various		11,308,875	10,440,000	22,096
60416S-LD-0	MINNESOTA ST HSG FIN AGY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		552,986	530,000	
61204K-NY-3	MONTANA FAC FIN AUTH REV		11/03/2021	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000	
61204K-PA-3	MONTANA FAC FIN AUTH REV		11/03/2021	BANK OF AMERICA/MERRILL LYNCH		645,000	645,000	
61204K-PC-9	MONTANA FAC FIN AUTH REV		11/03/2021	BANK OF AMERICA/MERRILL LYNCH		1,100,000	1,100,000	
61255Q-AF-3	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000	
61255Q-AG-1	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		250,000	250,000	
61255Q-AH-9	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000	
61255Q-AJ-5	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		250,000	250,000	
61255Q-AM-8	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000	
61255Q-AN-6	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000	
61255Q-AQ-9	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,500,000	1,500,000	
61255Q-AK-2	MONTEREY PK CA PENSN OBLIG		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		775,000	775,000	
63902H-AE-9	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		1,160,000	1,160,000	
63902H-AF-6	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		850,000	850,000	
63902H-AH-2	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,250,000	2,250,000	
63902H-AK-5	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,000,000	2,000,000	
63902H-AL-3	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,275,000	2,275,000	
63902H-AP-4	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000	
63902H-AR-0	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		1,850,000	1,850,000	
646140-AZ-6	NEW JERSEY ST TPK AUTH TPK REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		60,030	55,000	
647719-QF-3	NEW ORLEANS LA SEWER SYSTEM		12/22/2021	NATIONAL GENERAL RE		785,552	800,000	882
647719-QH-9	NEW ORLEANS LA SEWER SYSTEM		12/22/2021	NATIONAL GENERAL RE		1,946,700	2,000,000	2,440
647719-QK-2	NEW ORLEANS LA SEWER SYSTEM		12/22/2021	NATIONAL GENERAL RE		960,020	1,000,000	1,307

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
647719-QM-8	NEW ORLEANS LA SEWER SYSTEM		12/22/2021	NATIONAL GENERAL RE		1,485,315	1,500,000	2,484
647753-MH-2	NEW ORLEANS LA WATER SYSTEM		12/22/2021	NATIONAL GENERAL RE		1,261,351	1,300,000	1,548
647753-MK-5	NEW ORLEANS LA WATER SYSTEM		12/22/2021	NATIONAL GENERAL RE		2,644,013	2,725,000	3,562
647753-MM-1	NEW ORLEANS LA WATER SYSTEM		12/22/2021	NATIONAL GENERAL RE		1,918,960	2,000,000	2,731
64970H-ET-7	NEW YORK N Y CITY HSG DEV CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		850,632	800,000	3,450
64972B-C2-9	NEW YORK N Y CITY HSG DEV CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,540,635	1,500,000	7,625
64972C-CL-5	NEW YORK N Y CITY HSG DEV CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,548,052	3,350,000	18,844
65000B-GR-3	NEW YORK ST DORM AUTH REVS NON		11/19/2021	BANK OF AMERICA/MERRILL LYNCH		950,000	950,000	
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON		11/19/2021	BANK OF AMERICA/MERRILL LYNCH		6,750,000	6,750,000	
65000B-GT-9	NEW YORK ST DORM AUTH REVS NON		11/19/2021	BANK OF AMERICA/MERRILL LYNCH		4,315,000	4,315,000	
649883-G5-8	NEW YORK ST MTG AGY HOMEOWNER		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,276,523	1,195,000	11,353
649883-K8-7	NEW YORK ST MTG AGY HOMEOWNER		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,924,646	2,705,000	25,698
64988R-GM-8	NEW YORK ST MTG AGY REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,158,400	3,000,000	25,500
65818P-PG-8	NORTH CAROLINA CAPITAL FACILITIES		07/23/2021	JPMORGAN CHASE & CO.		700,000	700,000	
65818P-PH-6	NORTH CAROLINA CAPITAL FACILITIES		07/23/2021	JPMORGAN CHASE & CO.		900,000	900,000	
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOM		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		447,241	415,000	
665304-HT-1	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		750,000	750,000	
665304-HU-8	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		750,000	750,000	
665304-HV-6	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		675,000	675,000	
665304-HX-2	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		775,000	775,000	
665304-HY-0	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		1,000,000	1,000,000	
665304-HZ-7	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		1,500,000	1,500,000	
56042R-G9-7	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		604,915	500,000	
56042R-H3-9	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		416,997	350,000	
56042R-H5-4	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		355,605	300,000	
56042R-H6-2	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		591,165	500,000	
56042R-H7-0	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		589,160	500,000	
56042R-H8-8	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		821,331	700,000	
56042R-J4-5	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		400,000	400,000	
56042R-J5-2	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		400,000	400,000	
56042R-J6-0	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		300,000	300,000	
56042R-J7-8	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		400,000	400,000	
56042R-J8-6	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000	
56042R-J9-4	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		750,000	750,000	
56042R-K2-7	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000	
56042R-K3-5	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000	
56042R-K4-3	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000	
56042R-K5-0	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,370,000	1,370,000	
56042R-K6-8	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000	
56042R-K7-6	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000	
66645H-AL-8	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		190,827	150,000	
66645H-AM-6	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		126,580	100,000	
66645H-AN-4	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		441,550	350,000	
66645H-AP-9	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		125,841	100,000	
66645H-AU-8	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		358,591	290,000	
66645H-AV-6	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		474,871	385,000	
67759H-NT-7	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		958,500	715,000	
67759H-NU-4	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,109,942	830,000	
67759H-NV-2	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,026,348	770,000	
67759H-NW-0	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,116,007	840,000	
67759H-NX-8	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,324,250	1,000,000	
67759H-NY-6	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,319,940	1,000,000	
67759H-NZ-3	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,460,372	1,110,000	
67759H-PA-6	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		983,535	750,000	
67765Q-KP-0	OHIO WATER DEVELOPMENT AUTHORITY		12/21/2021	ALLSTATE NEW JERSEY		2,662,180	2,000,000	5,556
67765Q-KQ-8	OHIO WATER DEVELOPMENT AUTHORITY		12/21/2021	ALLSTATE NEW JERSEY		3,320,725	2,500,000	6,944
67908P-BF-2	OKLAHOMA ST CAPITOL IMPT AUTH		11/12/2021	JPMORGAN CHASE & CO.		1,000,000	1,000,000	
67920Q-F4-5	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		276,012	225,000	
67920Q-F5-2	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		316,378	260,000	
67920Q-F6-0	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		187,851	155,000	
67920Q-F7-8	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		277,847	230,000	
67920Q-F8-6	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		559,474	465,000	
67908P-BB-1	OKLAHOMA STATE CAPITAL IMPROVEMENT		11/12/2021	JPMORGAN CHASE & CO.		2,675,000	2,675,000	
67908P-BC-9	OKLAHOMA STATE CAPITAL IMPROVEMENT		11/12/2021	JPMORGAN CHASE & CO.		900,000	900,000	
67908P-BD-7	OKLAHOMA STATE CAPITAL IMPROVEMENT		11/12/2021	JPMORGAN CHASE & CO.		1,255,000	1,255,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67908P-BE-5	OKLAHOMA STATE CAPITAL IMPROVEMENT		11/12/2021	JPMORGAN CHASE & CO.		1,030,000	1,030,000	
155176-AJ-9	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC		471,580	400,000	
155176-AL-4	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC		465,744	400,000	
550802-KL-5	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		530,253	450,000	
550802-KM-3	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		726,444	600,000	
550802-KP-6	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		2,268,612	1,800,000	
550802-KQ-4	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		3,087,596	2,410,000	
550802-KY-7	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		630,000	630,000	
550802-KZ-4	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		415,000	415,000	
550802-LA-8	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		650,000	650,000	
550802-LB-6	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		700,000	700,000	
550802-LC-4	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		1,630,000	1,630,000	
550802-LD-2	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		1,675,000	1,675,000	
550802-LE-0	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		1,720,000	1,720,000	
550802-LF-7	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		900,000	900,000	
70869P-NQ-6	PENNSYLVANIA ECONOMIC DEVELOPMENT		11/19/2021	RBC DOMINION SECURITIES		525,000	525,000	
70869P-NR-4	PENNSYLVANIA ECONOMIC DEVELOPMENT		11/19/2021	RBC DOMINION SECURITIES		370,000	370,000	
70869P-NS-2	PENNSYLVANIA ECONOMIC DEVELOPMENT		11/19/2021	RBC DOMINION SECURITIES		365,000	365,000	
70869P-NT-0	PENNSYLVANIA ECONOMIC DEVELOPMENT		11/19/2021	RBC DOMINION SECURITIES		410,000	410,000	
708796-T6-4	PENNSYLVANIA HSG FIN AGY SINGL		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,033,505	950,000	8,431
709225-DU-7	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		1,837,125	1,500,000	
709225-DV-5	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		1,832,325	1,500,000	
709225-DW-3	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		2,432,500	2,000,000	
709225-DX-1	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.		2,426,160	2,000,000	
71883R-QN-6	PHOENIX ARIZ CIVIC IMPT CORP W		12/21/2021	ALLSTATE NEW JERSEY		2,590,680	2,000,000	47,222
73358W-AH-7	PORT AUTH N Y & N J		12/08/2021	JPMORGAN CHASE & CO.		4,859,683	4,280,000	6,269
73358W-4V-3	PORT AUTHORITY OF NEW YORK AND NEW		12/30/2021	Various		13,070,918	12,980,000	62,790
736398-AQ-1	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		278,930	230,000	
736398-AR-9	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		240,780	200,000	
736398-AS-7	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		210,170	175,000	
736398-AT-5	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		239,416	200,000	
736398-AU-2	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		322,164	270,000	
736398-AV-0	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		267,599	225,000	
736398-AW-8	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		706,122	600,000	
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		1,172,120	1,000,000	
74265L-V8-8	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		317,343	300,000	
74265L-V9-6	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		330,828	300,000	
74265L-W2-0	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		457,984	400,000	
74265L-W3-8	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		502,116	425,000	
74265L-W4-6	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		757,906	625,000	
74265L-W5-3	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		658,573	530,000	
74265L-W6-1	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		590,796	465,000	
74265L-W7-9	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		453,677	350,000	
74265L-W8-7	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		163,731	125,000	
74265L-W9-5	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		133,206	100,000	
74265L-X2-9	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		165,670	125,000	
74265L-X3-7	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		3,167,505	2,700,000	
744829-DV-1	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		600,000	600,000	
744829-DX-7	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		475,000	475,000	
744829-DY-5	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		350,000	350,000	
744829-DZ-2	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		550,000	550,000	
744829-EA-6	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		1,190,000	1,190,000	
744829-EB-4	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		1,250,000	1,250,000	
744829-EC-2	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		900,000	900,000	
744829-ED-0	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		570,000	570,000	
744829-EE-8	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		600,000	600,000	
744829-EF-5	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		1,670,000	1,670,000	
744829-EG-3	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		3,000,000	3,000,000	
751100-MM-7	RALEIGH UTILITIES NC		12/22/2021	NATIONAL GENERAL RE		6,357,840	6,000,000	47,027
76221U-GJ-9	RHODE IS INFRASTRUCTURE BK WTR		12/22/2021	NATIONAL GENERAL RE		1,367,613	1,300,000	7,424
76221R-XN-8	RHODE ISLAND HSG & MTG FIN COR		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,264,280	4,000,000	31,500
762323-BN-2	RHODE ISLAND ST STUDENT LN AUTH		11/12/2021	RBC DOMINION SECURITIES		370,000	370,000	
762323-BP-7	RHODE ISLAND ST STUDENT LN AUTH		11/12/2021	RBC DOMINION SECURITIES		700,000	700,000	
762323-BQ-5	RHODE ISLAND ST STUDENT LN AUTH		11/12/2021	RBC DOMINION SECURITIES		1,555,000	1,555,000	
762323-BR-3	RHODE ISLAND ST STUDENT LN AUTH		11/12/2021	RBC DOMINION SECURITIES		900,000	900,000	

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762323-BS-1	RHODE ISLAND ST STUDENT LN AUTH		11/12/2021	RBC DOMINION SECURITIES		750,000	750,000	
762326-AR-7	RHODE ISLAND ST TPK & BRDG MOTOR F		03/15/2021	UMB BANK		406,408	400,000	4,075
769036-BS-2	RIVERSIDE CALIF		12/22/2021	NATIONAL GENERAL RE		399,903	385,000	645
45506E-BC-6	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		220,651	180,000	
45506E-BD-4	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		218,720	175,000	
45506E-BE-2	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		222,219	175,000	
45506E-BF-9	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		257,754	200,000	
45506E-BG-7	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		236,992	185,000	
45506E-BH-5	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		255,054	200,000	
45506E-BJ-1	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		235,136	200,000	
45506E-BK-8	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		263,918	225,000	
79467B-BR-5	SALES TAX SECURITIZATION CORP		12/21/2021	ALLSTATE NEW JERSEY		2,721,571	2,495,000	58,910
79467B-BS-3	SALES TAX SECURITIZATION CORP		12/21/2021	ALLSTATE NEW JERSEY		1,129,320	1,000,000	23,611
79467B-CB-9	SALES TAX SECURITIZATION CORP		12/21/2021	ALLSTATE NEW JERSEY		2,569,020	2,000,000	51,944
79467B-DV-4	SALES TAX SECURITIZATION CORP		12/09/2021	LOOP CAPITAL MARKETS		13,000,000	13,000,000	
79739G-PB-6	SAN DIEGO REG AIRPORT		11/18/2021	BANK OF AMERICA/MERRILL LYNCH		7,215,000	7,215,000	
79739G-PC-4	SAN DIEGO REG AIRPORT		11/18/2021	BANK OF AMERICA/MERRILL LYNCH		3,170,000	3,170,000	
79766D-PT-0	SAN FRANCISCO CALIF CITY & CNT		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		84,956	80,000	400
80483C-QD-6	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		1,332,960	1,000,000	
80483C-QE-4	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		576,526	470,000	
80483C-QF-1	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		665,145	545,000	
80483C-QG-9	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		1,959,966	1,610,000	
80483C-QJ-3	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		423,927	350,000	
80483C-QK-0	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		362,448	300,000	
80483C-QH-7	SAVANNAH STATE UNIVERSTY		06/10/2021	WELLS FARGO		820,334	675,000	
81257V-AA-9	SEATTLE CHILDREN HOSP		02/04/2021	JPMORGAN CHASE & CO.		9,495,000	9,495,000	
83755V-Q2-3	SOUTH DAKOTA ST HEALTH & EDL F		11/19/2021	KEYBANC CAPITAL MARKETS		700,000	700,000	
83755V-Q3-1	SOUTH DAKOTA ST HEALTH & EDL F		11/19/2021	KEYBANC CAPITAL MARKETS		450,000	450,000	
83755V-Q4-9	SOUTH DAKOTA ST HEALTH & EDL F		11/19/2021	KEYBANC CAPITAL MARKETS		1,695,000	1,695,000	
83755V-Q5-6	SOUTH DAKOTA ST HEALTH & EDL FACS		11/19/2021	KEYBANC CAPITAL MARKETS		1,150,000	1,150,000	
847175-NB-8	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.		600,000	600,000	
847175-ND-4	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.		465,000	465,000	
874369-BS-9	TALLADEGA ALA WTR & SWR BRD		08/13/2021	PIPER JAFFRAY INC.		510,000	510,000	
874369-BU-4	TALLADEGA ALA WTR & SWR BRD		08/13/2021	PIPER JAFFRAY INC.		200,000	200,000	
914318-2Y-5	UNIVERSITY IDAHO UNIV REVS		01/27/2021	WELLS FARGO		210,682	200,000	
914639-KU-2	UNIVERSITY NEB FACS CORP REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,862,674	7,315,000	47,822
914318-2Z-2	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		330,066	300,000	
914318-3A-6	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		269,084	235,000	
914318-3B-4	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		267,377	225,000	
914318-3C-2	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		171,858	140,000	
914318-3D-0	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		290,393	230,000	
914318-3E-8	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		194,133	150,000	
914318-3G-3	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		269,232	200,000	
914318-3J-7	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		814,950	600,000	
914318-3L-2	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		995,100	740,000	
914318-3M-0	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		1,225,313	915,000	
914318-3P-3	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		505,921	380,000	
914318-3Q-1	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		365,519	275,000	
914318-3R-9	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		331,188	250,000	
914318-3S-7	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		330,090	250,000	
914713-T3-6	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		2,080,000	2,080,000	
914713-T4-4	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		905,000	905,000	
914713-T7-7	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		700,000	700,000	
914713-T8-5	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000	
914713-T9-3	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		875,000	875,000	
917567-EX-3	UTAH TRAN AUTH SALES TAX REV		12/22/2021	NATIONAL GENERAL RE		402,263	385,000	258
45470E-AB-1	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		184,798	175,000	
45470E-AC-9	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		219,058	200,000	
45470E-AE-5	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		516,285	445,000	
45470E-AG-0	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		296,109	245,000	
45470E-AJ-4	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		280,008	225,000	
45470E-AM-7	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		336,611	265,000	
45470E-AN-5	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		215,399	170,000	
45470E-AP-0	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		583,450	500,000	
45470E-AQ-8	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		582,450	500,000	

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928075-FU-9	VIRGINIA PORT AUTH COMWLTH POR		12/08/2021	RBC DOMINION SECURITIES		2,647,300	2,500,000	37,210
92812U-H8-4	VIRGINIA ST HSG DEV AUTH COMWL		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,157,600	5,000,000	43,750
95662M-3C-2	WEST VIRGINIA ST HSG DEV FD		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,078,830	1,000,000	6,250
958638-YZ-5	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000	
958638-ZA-9	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		680,000	680,000	
958638-ZB-7	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000	
958638-ZC-5	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000	
958638-ZD-3	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,115,000	1,115,000	
958638-ZF-8	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		905,000	905,000	
958638-ZG-6	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,070,000	1,070,000	
958638-ZH-4	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000	
958638-ZJ-0	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000	
958638-ZK-7	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000	
958638-ZL-5	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		755,000	755,000	
958638-ZM-3	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000	
958638-ZN-1	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		800,000	800,000	
958638-ZP-6	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000	
98322Q-EZ-6	WYOMING CMNTY DEV AUTH HSG REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		114,921	110,000	316
98425B-AU-0	YMCA OF GREATER NEW YORK		07/12/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000	
98851W-AH-6	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		800,000	800,000	
98851W-AJ-2	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
98851W-AK-9	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		650,000	650,000	
98851W-AM-5	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
98851W-AN-3	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						602,539,726	568,861,000	1,334,614
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	06/15/2021	JPMORGAN CHASE & CO.		9,022,500	9,000,000	107,531
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	12/21/2021	Various		4,172,813	4,277,000	29,055
682357-AA-6	180 MEDICAL INC	C	09/30/2021	GOLDMAN, SACHS & CO.		1,500,000	1,500,000	
817826-AB-6	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc		19,983,400	20,000,000	
817826-AC-4	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc		4,988,100	5,000,000	
817826-AD-2	7-ELEVEN INC		01/27/2021	CREDIT SUISSE		7,974,960	8,000,000	
817826-AE-0	7-ELEVEN INC		01/27/2021	Various		2,998,350	3,000,000	
00287Y-AQ-2	ABBVIE INC		12/22/2021	Various		4,349,544	3,931,000	17,972
00287Y-BV-0	ABBVIE INC		12/22/2021	Various		8,535,227	7,804,000	24,302
00287Y-CX-5	ABBVIE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,330,408	1,193,000	13,348
024747-AF-4	ABC SUPPLY CO INC		11/30/2021	MORGAN STANLEY		5,056,250	5,000,000	76,111
024747-AG-2	ABC SUPPLY CO INC		04/27/2021	BNP CAPITAL MARKETS		8,750,000	8,750,000	
00084D-AU-4	ABN AMRO BANK NV	D	06/09/2021	MORGAN STANLEY		17,000,000	17,000,000	
00084D-AV-2	ABN AMRO BANK NV	D	12/06/2021	MORGAN STANLEY		10,000,000	10,000,000	
00084D-AW-0	ABN AMRO BANK NV	D	12/06/2021	MORGAN STANLEY		20,000,000	20,000,000	
00404A-AP-4	ACADIA HEALTHCARE CO INC		12/22/2021	NATIONAL GENERAL RE		1,026,250	1,000,000	9,306
00081T-AK-4	ACCO BRANDS CORP		12/22/2021	Various		16,611,960	16,625,000	11,451
00489L-AF-0	ACRISURE LLC		12/22/2021	Various		7,115,000	7,150,000	14,993
00653V-AA-9	ADAPTHEALTH LLC		06/02/2021	JPMORGAN CHASE & CO.		1,060,000	1,000,000	20,927
00653V-AE-1	ADAPTHEALTH LLC		08/12/2021	JEFFERIES & COMPANY, INC.		5,280,000	5,280,000	
00774M-AT-2	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	GOLDMAN, SACHS & CO.		15,000,000	15,000,000	
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	GOLDMAN, SACHS & CO.		25,968,280	26,000,000	
00774M-AV-7	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	GOLDMAN, SACHS & CO.		9,983,200	10,000,000	
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	GOLDMAN, SACHS & CO.		1,992,480	2,000,000	
00774M-AY-1	AERCAP IRELAND CAPITAL DAC	D	10/21/2021	GOLDMAN, SACHS & CO.		4,978,500	5,000,000	
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	D	12/09/2021	GOLDMAN, SACHS & CO.		12,311,510	12,000,000	32,939
00774M-AC-9	AERCAP IRELAND CAPITAL DAC / AERCA	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,518,883	3,314,000	53,484
00774M-AW-5	AERCAP IRELAND CAPITAL DAC / AERCA	D	10/21/2021	GOLDMAN, SACHS & CO.		2,994,540	3,000,000	
00130H-CB-9	AES CORPORATION (THE)		12/21/2021	ALLSTATE NEW JERSEY		5,216,100	5,000,000	71,500
00130H-CE-3	AES CORPORATION (THE)		08/19/2021	EXCHANGE		12,494,049	12,500,000	16,233
00130H-CG-8	AES CORPORATION (THE)		08/19/2021	EXCHANGE		17,493,764	17,500,000	40,493
00900C-AJ-3	AIMCO 2017-AA XR CLO		03/16/2021	JPMORGAN CHASE & CO.		3,800,000	3,800,000	
00900P-AL-9	AIMCO 2018-BA AR CLO		04/13/2021	RBC DOMINION SECURITIES		6,250,000	6,250,000	3,191
00900P-AM-7	AIMCO 2018-BA BR CLO		04/13/2021	RBC DOMINION SECURITIES		2,125,000	2,125,000	1,484
00900P-AN-5	AIMCO 2018-BA CR CLO		04/13/2021	RBC DOMINION SECURITIES		975,000	975,000	839
00901A-AJ-6	AIMCO 2019-10A AR CLO		07/29/2021	CREDIT SUISSE		14,494,867	14,500,000	
00140P-AC-9	AIMCO 2020-11A SUB CLO		10/14/2021	JPMORGAN CHASE & CO.		113,857	113,857	
00144G-AE-1	AIMCO 2021-14A B CLO		03/04/2021	JPMORGAN CHASE & CO.		2,400,000	2,400,000	
00144G-AG-6	AIMCO 2021-14A C CLO		03/04/2021	JPMORGAN CHASE & CO.		1,300,000	1,300,000	
00144G-AJ-0	AIMCO 2021-14A D CLO		03/04/2021	JPMORGAN CHASE & CO.		1,100,000	1,100,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00144F-AA-1	AIMCO 2021-14A E CLO		03/04/2021	JPMORGAN CHASE & CO.		730,000	730,000	
00144F-AC-7	AIMCO 2021-14A SUB CLO		03/04/2021	JPMORGAN CHASE & CO.		1,570,565	1,820,000	
00900M-AC-6	AIMCO_2015-AA_SUB CLO LOANS		09/24/2021	JPMORGAN CHASE & CO.		347,750	347,750	
008911-BK-4	AIR CANADA	A	12/21/2021	Various		18,185,933	18,068,000	79,417
00912X-BF-0	AIR LEASE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,907,880	6,884,000	79,596
00914A-AK-8	AIR LEASE CORPORATION		08/18/2021	GOLDMAN, SACHS & CO.		10,334,500	10,000,000	68,576
00914A-AL-6	AIR LEASE CORPORATION		01/19/2021	SOCIETE GENERALE		12,417,000	12,500,000	
00914A-AM-4	AIR LEASE CORPORATION		05/17/2021	JPMORGAN CHASE & CO.		2,976,810	3,000,000	
00914A-AP-7	AIR LEASE CORPORATION		08/11/2021	WELLS FARGO		4,966,250	5,000,000	
00914A-AQ-5	AIR LEASE CORPORATION		08/11/2021	WELLS FARGO		2,949,690	3,000,000	
01021F-AB-5	AKUMIN ESCROW INC		07/29/2021	BARCLAYS		23,750,000	23,750,000	
017175-AC-4	ALLEGHANY CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,058,114	994,000	547
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		06/02/2021	JPMORGAN CHASE & CO.		1,597,500	1,500,000	38,370
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC	D	12/22/2021	Various		1,990,410	2,000,000	2,698
019736-AG-2	ALLISON TRANSMISSION INC		12/20/2021	Various		2,015,355	2,047,000	21,529
02005N-BP-4	ALLY FINANCIAL INC		12/22/2021	Various		6,520,350	6,600,000	4,889
02154C-AH-6	ALTICE FINANCING SA	D	08/03/2021	GOLDMAN, SACHS & CO.		12,995,000	12,995,000	
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	11/03/2021	Various		11,415,414	11,149,000	200,290
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	D	04/13/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	D	09/24/2021	JPMORGAN CHASE & CO.		7,365,000	7,365,000	
02209S-BM-4	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE		11,929,320	12,000,000	
02209S-BP-7	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE		3,471,650	3,500,000	
04650Y-AA-8	AMBIENCE MERGER		06/24/2021	BARCLAYS		2,000,000	2,000,000	
00164V-AF-0	AMC NETWORKS INC		01/25/2021	JPMORGAN CHASE & CO.		4,750,000	4,750,000	
023608-AL-6	AMEREN CORPORATION		12/22/2021	Various		5,597,418	5,600,000	2,947
02376R-AC-6	AMERICAN AIRLINES GROUP INC		04/15/2021	CREDIT SUISSE		2,977,500	3,000,000	57,500
00253X-AA-9	AMERICAN AIRLINES INC		12/13/2021	Various		32,817,400	32,055,000	87,795
00253X-AB-7	AMERICAN AIRLINES INC		03/10/2021	GOLDMAN, SACHS & CO.		13,120,000	13,120,000	
02377B-AB-2	AMERICAN AIRLINES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,026,665	1,043,000	10,326
025816-BW-8	AMERICAN EXPRESS COMPANY		12/22/2021	Various		2,887,504	2,689,000	40,344
025816-CN-7	AMERICAN EXPRESS COMPANY		12/02/2021	EXCHANGE		1,118,550	1,000,000	2,658
02608A-AA-7	AMERICAN FINANCE TRUST INC		11/02/2021	Various		15,506,308	15,496,000	17,330
02665W-DD-0	AMERICAN HONDA FINANCE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,014,443	958,000	6,351
02665W-DW-8	AMERICAN HONDA FINANCE CORPORATION		12/22/2021	Various		3,799,848	3,800,000	3,911
03027X-AD-2	AMERICAN TOWER CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,012,950	895,000	16,906
03027X-AT-7	AMERICAN TOWER CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,455,980	1,339,000	5,774
03027X-BL-3	AMERICAN TOWER CORPORATION		12/22/2021	Various		3,788,878	3,800,000	2,382
03027X-BR-0	AMERICAN TOWER CORPORATION		12/21/2021	Various		6,408,997	6,500,000	13,533
031162-CT-5	AMGEN INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,241,578	2,091,000	16,612
00175P-AB-9	AMN HEALTHCARE INC		12/22/2021	NATIONAL GENERAL RE		1,031,250	1,000,000	10,406
00175P-AC-7	AMN HEALTHCARE INC		12/14/2021	JPMORGAN CHASE & CO.		11,362,500	11,250,000	63,806
032177-AH-0	AMSTED INDUSTRIES INCORPORATED		11/02/2021	SMBC Nikko Securities America, Inc		515,801	493,000	9,475
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		05/10/2021	Various		4,083,125	4,000,000	75,863
03328L-AA-0	ANCHC_4R-R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,496,271	1,500,000	3,446
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC	D	12/22/2021	Various		8,743,780	8,800,000	4,750
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	D	12/22/2021	Various		5,384,016	5,400,000	3,035
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT		05/24/2021	JPMORGAN CHASE & CO.		7,575,000	7,575,000	
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		12/22/2021	Various		8,638,183	8,400,000	58,363
03674X-AJ-5	ANTERO RESOURCES CORP		02/26/2021	BANK OF AMERICA/MERRILL LYNCH		6,154,375	6,250,000	36,701
03674X-AQ-9	ANTERO RESOURCES CORP		05/13/2021	Various		5,827,555	5,669,000	39,239
03674X-AS-5	ANTERO RESOURCES CORP		11/16/2021	Various		13,410,938	13,050,000	175,889
036752-AJ-2	ANTHEM INC		12/22/2021	Various		3,312,701	3,115,800	33,837
00182E-BN-8	ANZ NEW ZEALAND INTL LTD LDN	D	06/15/2021	BANK OF AMERICA/MERRILL LYNCH		12,979,850	13,000,000	
00185A-AK-0	AON PLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		910,907	799,000	1,376
037411-BE-4	APACHE CORPORATION		08/20/2021	Various		3,162,500	3,000,000	45,816
037411-BF-1	APACHE CORPORATION		12/01/2021	Various		6,175,000	6,000,000	38,781
037411-BJ-3	APACHE CORPORATION		10/13/2021	Various		5,275,570	4,969,000	111,764
038522-AQ-1	ARAMARK SERVICES INC		11/02/2021	JPMORGAN CHASE & CO.		5,162,500	5,000,000	64,583
03938L-BA-1	ARCELORMITTAL	D	12/21/2021	ALLSTATE NEW JERSEY		1,095,305	1,000,000	12,639
039524-AA-1	ARCHES BUYER INC		12/14/2021	BANK OF AMERICA/MERRILL LYNCH		8,865,900	9,000,000	17,000
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		02/05/2021	Various		2,720,713	2,585,000	63,189
04018B-AL-1	ARES 2020-55A A1R CLO		06/25/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
04018F-AA-6	ARES 2021-60A A CLO		05/06/2021	GOLDMAN, SACHS & CO.		60,000,000	60,000,000	
04016Q-AC-0	ARES_45 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,971,270	5,000,000	24,775
041242-AA-6	ARKO CORP		10/14/2021	BANK OF AMERICA/MERRILL LYNCH		12,700,000	12,700,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04625P-AA-9	ARMOR HOLDCO INC		10/29/2021	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.		11/30/2021	BANK OF AMERICA/MERRILL LYNCH		10,487,188	10,450,000	7,098
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.		11/30/2021	Various		7,711,250	7,700,000	2,708
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL		06/09/2021	WELLS FARGO		15,000,000	15,000,000	
045054-AN-3	ASHTEAD CAPITAL INC	C	12/22/2021	Various		14,747,421	14,800,000	4,333
045054-AP-8	ASHTEAD CAPITAL INC	C	12/22/2021	Various		3,773,967	3,800,000	7,078
045086-AM-7	ASHTON WOODS USA LLC		07/21/2021	JPMORGAN CHASE & CO.		3,750,000	3,750,000	
045086-AP-0	ASHTON WOODS USA LLC / ASHTON WOOD		09/09/2021	JPMORGAN CHASE & CO.		4,275,000	4,275,000	
00206R-CT-7	AT&T INC		12/22/2021	Various		5,263,937	4,639,000	69,681
00206R-HJ-4	AT&T INC		12/22/2021	Various		2,831,532	2,442,000	34,195
00206R-HT-2	AT&T INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,132,152	994,000	17,761
047649-AA-6	ATKORE INC		05/18/2021	JPMORGAN CHASE & CO.		3,500,000	3,500,000	
049362-AA-4	ATLAS LUXCO 4 SARL	D	11/01/2021	Various		5,774,482	5,790,000	85,789
04966H-AG-1	ATRM_13 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,848,863	6,000,000	23,440
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING	D	12/21/2021	ALLSTATE NEW JERSEY		3,828,428	4,000,000	7,424
05329W-AR-3	AUTONATION INC		07/26/2021	BANK OF AMERICA/MERRILL LYNCH		2,495,125	2,500,000	
05348E-AV-1	AVALONBAY COMMUNITIES		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,214,016	1,989,000	5,718
05348E-BG-3	AVALONBAY COMMUNITIES INC		12/22/2021	NATIONAL GENERAL RE		552,136	545,000	3,865
05369A-AL-5	AVIATION CAPITAL GROUP LLC		12/22/2021	Various		4,766,093	4,800,000	3,987
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		12/22/2021	Various		4,062,175	4,000,000	16,573
05453G-AC-9	AXALTA COATING SYSTEMS LLC		12/22/2021	Various		7,585,756	7,805,000	43,819
05523R-AF-4	BAE SYSTEMS PLC	D	08/31/2021	Various		22,143,276	22,615,000	10,974
05724B-AB-5	BAKER HUGHES CO OBLIGOR INC		12/06/2021	MORGAN STANLEY		7,000,000	7,000,000	
05724B-AD-1	BAKER HUGHES CO OBLIGOR INC		12/06/2021	MORGAN STANLEY		15,000,000	15,000,000	
058498-AX-4	BALL CORPORATION		09/09/2021	DEUTSCHE BANK AG		1,250,000	1,250,000	
05964H-AL-9	BANCO SANTANDER SA	D	12/22/2021	Various		5,795,730	5,800,000	3,575
05964H-AN-5	BANCO SANTANDER SA	D	09/07/2021	SANTANDER INVESTMENT SECURITIES INC		6,000,000	6,000,000	
05971K-AK-5	BANCO SANTANDER SA	D	06/23/2021	SANTANDER INVESTMENT SECURITIES INC		15,000,000	15,000,000	
05971K-AL-3	BANCO SANTANDER SA	D	11/15/2021	BANK OF AMERICA/MERRILL LYNCH		18,000,000	18,000,000	
06051G-FF-1	BANK OF AMERICA CORP		12/22/2021	Various		6,143,099	5,589,000	54,610
06051G-GF-0	BANK OF AMERICA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,044,911	2,651,000	45,337
06051G-HD-4	BANK OF AMERICA CORP		12/22/2021	Various		7,979,226	7,089,000	7,013
06051G-HG-7	BANK OF AMERICA CORP		12/22/2021	Various		3,645,504	3,168,000	39,829
06051G-HL-6	BANK OF AMERICA CORP		12/22/2021	NATIONAL GENERAL RE		2,086,112	2,000,000	31,985
06051G-HQ-5	BANK OF AMERICA CORP		12/22/2021	NATIONAL GENERAL RE		1,651,355	1,498,000	22,324
06051G-JR-1	BANK OF AMERICA CORP		12/22/2021	Various		7,791,850	7,800,000	1,301
06051G-JS-9	BANK OF AMERICA CORP		12/22/2021	Various		23,869,861	23,800,000	40,075
06051G-JZ-3	BANK OF AMERICA CORP		12/22/2021	Various		12,790,854	12,800,000	371
06051G-KC-2	BANK OF AMERICA CORP		09/14/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000	
06051G-KE-8	BANK OF AMERICA CORP		12/01/2021	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
06406G-AA-9	BANK OF NEW YORK MELLON CORP/THE		12/22/2021	Various		2,570,031	2,306,000	11,343
06738E-AE-5	BARCLAYS PLC	D	12/22/2021	Various		4,924,164	4,499,000	47,348
06738E-BU-8	BARCLAYS PLC	D	11/17/2021	BARCLAYS		25,000,000	25,000,000	
06738E-BV-6	BARCLAYS PLC	D	11/17/2021	BARCLAYS		5,000,000	5,000,000	
071734-AC-1	BAUSCH HEALTH COMPANIES INC		12/22/2021	NATIONAL GENERAL RE		1,037,240	1,000,000	20,285
071734-AM-9	BAUSCH HEALTH COMPANIES INC		05/13/2021	JPMORGAN CHASE & CO.		1,840,669	1,935,000	44,075
071734-AN-7	BAUSCH HEALTH COMPANIES INC		05/24/2021	GOLDMAN, SACHS & CO.		6,500,000	6,500,000	
071813-CJ-6	BAXTER INTERNATIONAL INC		11/16/2021	JPMORGAN CHASE & CO.		9,999,800	10,000,000	
071813-CM-9	BAXTER INTERNATIONAL INC		11/16/2021	JPMORGAN CHASE & CO.		2,000,000	2,000,000	
07274N-AX-1	BAYER US FINANCE II LLC	C	12/22/2021	NATIONAL GENERAL RE		1,993,524	1,960,000	10,396
07274N-AZ-6	BAYER US FINANCE II LLC	C	12/21/2021	ALLSTATE NEW JERSEY		2,246,590	2,000,000	36,400
07274E-AG-8	BAYER US FINANCE LLC	C	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		723,628	663,000	5,159
05531F-BH-5	BB&T CORP		12/22/2021	NATIONAL GENERAL RE		371,229	360,000	3,525
073685-AF-6	BEACON ROOFING SUPPLY INC		12/21/2021	GOLDMAN, SACHS & CO.		2,202,323	2,133,000	10,132
07586P-AA-9	BECLE SAB DE CV	D	09/30/2021	MORGAN STANLEY		6,928,320	7,000,000	
075887-BV-0	BECTON DICKINSON AND COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,023,155	2,781,000	6,495
08576P-AF-8	BERRY GLOBAL INC		10/25/2021	EXCHANGE		9,991,004	10,000,000	60,042
08576P-AG-6	BERRY GLOBAL INC		10/25/2021	EXCHANGE		8,491,879	8,500,000	15,701
08576P-AH-4	BERRY GLOBAL INC		12/22/2021	Various		36,653,977	37,000,000	166,333
087598-AA-6	BETHP 2021-1A A CLO		09/24/2021	BANK OF AMERICA/MERRILL LYNCH		47,000,000	47,000,000	
093662-AJ-3	BLOCK FINANCIAL LLC		12/22/2021	Various		3,785,193	3,800,000	9,833
094234-AA-9	BLOOMIN BRANDS INC		10/27/2021	Various		15,829,589	15,937,000	21,371
05565E-BH-7	BMW US CAPITAL LLC	C	12/21/2021	ALLSTATE NEW JERSEY		5,225,095	5,000,000	27,563
09659W-2L-7	BNP PARIBAS	D	12/22/2021	NATIONAL GENERAL RE		1,575,152	1,560,000	1,250
09659W-2N-3	BNP PARIBAS SA	D	01/06/2021	BNP CAPITAL MARKETS		12,700,000	12,700,000	

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09659W-2Q-6	BNP PARIBAS SA	D	06/23/2021	BNP CAPITAL MARKETS		23,000,000	23,000,000	
09659W-2R-4	BNP PARIBAS SA	D	09/08/2021	BNP CAPITAL MARKETS		10,000,000	10,000,000	
097023-DE-2	BOEING CO		02/02/2021	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000	
097023-DG-7	BOEING CO		02/02/2021	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
097751-BX-8	BOMBARDIER INC	A	08/09/2021	JPMORGAN CHASE & CO.		7,000,000	7,000,000	
097793-AE-3	BONANZA CREEK ENERGY INC		10/05/2021	BANK OF AMERICA/MERRILL LYNCH		3,550,000	3,550,000	
09951L-AB-9	BOOZ ALLEN HAMILTON INC		10/04/2021	BANK OF AMERICA/MERRILL LYNCH		9,828,725	9,589,000	115,251
10112R-AZ-7	BOSTON PROPERTIES LP		12/22/2021	NATIONAL GENERAL RE		1,678,726	1,600,000	22,329
10112R-BB-9	BOSTON PROPERTIES LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,852,049	2,555,000	2,413
101137-AN-7	BOSTON SCIENTIFIC CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,431,297	1,326,000	13,674
101137-AR-8	BOSTON SCIENTIFIC CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,495,653	1,326,000	6,523
103304-BV-2	BOYD GAMING CORPORATION		12/01/2021	Various		20,767,620	20,500,000	83,455
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		12/09/2021	GOLDMAN, SACHS & CO.		6,104,490	6,000,000	89,165
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,092,680	3,745,000	57,168
05565Q-CJ-5	BP CAPITAL MARKETS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,785,961	1,631,000	17,190
05583J-AK-8	BPCE SA	D	10/12/2021	MORGAN STANLEY		15,500,000	15,500,000	
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		12/22/2021	Various		3,788,385	3,800,000	1,556
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		05/17/2021	JPMORGAN CHASE & CO.		2,993,250	3,000,000	
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		06/21/2021	JPMORGAN CHASE & CO.		8,989,470	9,000,000	
11135F-BF-7	BROADCOM INC		01/04/2021	BNP CAPITAL MARKETS		4,988,600	5,000,000	
11135F-BH-3	BROADCOM INC		01/20/2021	MORGAN STANLEY		3,192,288	3,200,000	653
11135F-BJ-9	BROADCOM INC		01/04/2021	MORGAN STANLEY		4,982,700	5,000,000	
11135F-BP-5	BROADCOM INC		12/22/2021	Various		55,397,561	62,113,000	2,257
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL		01/22/2021	Various		4,356,356	4,255,000	
117043-AS-8	BRUNSWICK CORPORATION		12/22/2021	NATIONAL GENERAL RE		786,770	800,000	2,342
117043-AT-6	BRUNSWICK CORPORATION		12/22/2021	Various		13,492,680	13,800,000	30,027
08179C-AJ-0	BSP_11 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,979,948	2,000,000	11,426
08180X-AU-6	BSP_8R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,927,015	2,000,000	8,388
12008R-AM-9	BUILDERS FIRSTSOURCE INC		10/01/2021	BARCLAYS		1,857,188	1,750,000	40,688
12008R-AP-2	BUILDERS FIRSTSOURCE INC		10/05/2021	Various		12,272,500	12,000,000	104,361
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC		12/22/2021	Various		460,021	426,000	269
12429T-AD-6	BWAY HOLDING CO		10/27/2021	WELLS FARGO		4,528,125	4,500,000	9,625
05605H-AC-4	BWX TECHNOLOGIES INC		03/29/2021	MORGAN STANLEY		4,480,000	4,480,000	
12685J-AC-9	CABLE ONE INC		12/17/2021	MUFG SECURITIES AMERICAS INC		2,178,375	2,220,000	8,153
12769G-AA-8	CAESARS ENTERTAINMENT INC		12/01/2021	Various		12,184,800	12,157,000	35,458
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPANY	A	11/17/2021	GOLDMAN, SACHS & CO.		16,974,840	17,000,000	
13806C-AA-0	CANPACK SA/CANPACK US LLC	D	10/04/2021	WELLS FARGO		14,950,000	14,950,000	
14040H-BD-6	CAPITAL ONE FINANCIAL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,223,334	1,140,000	1,773
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		12/22/2021	NATIONAL GENERAL RE		1,361,137	1,297,600	15,802
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORATION		12/22/2021	Various		26,191,910	26,200,000	3,130
14040H-CK-9	CAPITAL ONE FINANCIAL CORPORATION		12/02/2021	MORGAN STANLEY		21,000,000	21,000,000	
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		11/30/2021	Various		11,763,750	11,500,000	154,507
14308C-AA-1	CARLYLE AVIATION ELEVATE MERGER SU	D	08/03/2021	RBC DOMINION SECURITIES		6,438,750	6,375,000	4,958
143658-BL-5	CARNIVAL CORP		11/30/2021	Various		9,780,188	9,300,000	132,516
143658-BN-1	CARNIVAL CORP		02/10/2021	JPMORGAN CHASE & CO.		27,700,000	27,700,000	
143658-BR-2	CARNIVAL CORP		10/19/2021	BANK OF AMERICA/MERRILL LYNCH		14,000,000	14,000,000	
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		12/22/2021	NATIONAL GENERAL RE		951,575	907,000	25,216
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		12/22/2021	NATIONAL GENERAL RE		1,033,750	1,000,000	21,806
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		12/22/2021	Various		9,766,250	9,800,000	11,024
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		10/22/2021	JPMORGAN CHASE & CO.		14,970,625	14,980,000	6,563
14912H-QB-9	CATERPILLAR FINANCIAL SERVICES COR		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,185,429	1,160,000	1,160
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		12/21/2021	ALLSTATE NEW JERSEY		3,178,989	3,000,000	5,417
14913Q-2V-0	CATERPILLAR FINANCIAL SERVICES COR		12/21/2021	ALLSTATE NEW JERSEY		5,221,845	5,000,000	13,458
1248EP-CL-5	CCO HOLDINGS LLC		12/22/2021	Various		5,970,095	6,000,000	28,813
1248EP-CP-6	CCO HOLDINGS LLC		12/22/2021	Various		6,780,269	6,785,000	3,719
12513G-BG-3	CDW LLC		11/23/2021	JPMORGAN CHASE & CO.		18,000,000	18,000,000	
12513G-BH-1	CDW LLC		11/23/2021	JPMORGAN CHASE & CO.		8,000,000	8,000,000	
19737L-AA-1	CECLO 2021-31A X CLO		02/01/2021	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000	
150190-AE-6	CEDAR FAIR LP		11/05/2021	CANTOR FITZGERALD		1,172,131	1,123,000	18,670
150190-AF-3	CEDAR FAIR LP		07/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,135,000	3,000,000	35,750
150190-AK-2	CEDAR FAIR LP		11/05/2021	GOLDMAN, SACHS & CO.		3,762,500	3,500,000	24,014
15032A-AN-7	CEDF 2016-5A A1R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,596,107	2,605,000	7,056
15089Q-AK-0	CELANESE US HOLDINGS LLC		12/22/2021	Various		16,423,643	16,600,000	33,608
15135U-AW-9	CENOVUS ENERGY INC	A	09/09/2021	JPMORGAN CHASE & CO.		1,991,240	2,000,000	
15135U-AX-7	CENOVUS ENERGY INC	A	09/09/2021	JPMORGAN CHASE & CO.		6,949,880	7,000,000	

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15135B-AR-2	CENTENE CORPORATION		12/22/2021	Various		10,889,164	10,400,000	106,581
15135B-AX-9	CENTENE CORPORATION		02/10/2021	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
15135B-AY-7	CENTENE CORPORATION		12/22/2021	Various		24,258,158	24,200,000	50,715
15135B-AZ-4	CENTENE CORPORATION		12/22/2021	Various		11,954,480	12,000,000	18,958
15189T-BA-4	CENTERPOINT ENERGY INC		12/22/2021	Various		3,385,946	3,400,000	338
156504-AM-4	CENTURY COMMUNITIES INC		12/08/2021	BANK OF AMERICA/MERRILL LYNCH		6,776,250	6,750,000	40,311
15723R-AC-8	CFX ESCROW CORP		02/24/2021	JPMORGAN CHASE & CO.		2,146,120	2,000,000	3,896
14311M-AQ-9	CGMS 2015-3A A2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,984,770	2,000,000	6,580
159864-AG-2	CHARLES RIVER LABORATORIES INC		03/08/2021	JPMORGAN CHASE & CO.		4,650,000	4,650,000	
159864-AJ-6	CHARLES RIVER LABORATORIES INC		03/08/2021	JPMORGAN CHASE & CO.		2,070,000	2,070,000	
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		06/17/2021	Various		16,441,545	15,786,000	118,079
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L		12/22/2021	NATIONAL GENERAL RE		319,426	300,000	5,288
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L		02/18/2021	MORGAN STANLEY		4,733,400	5,000,000	48,125
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		12/22/2021	Various		5,770,739	6,000,000	2,817
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L		05/18/2021	MORGAN STANLEY		5,994,360	6,000,000	
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L		12/22/2021	Various		12,868,773	12,900,000	1,750
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L		12/22/2021	Various		5,927,985	6,000,000	6,806
161175-CG-7	CHARTER COMMUNICATIONS OPERATING L		12/22/2021	Various		12,366,494	12,500,000	7,681
16412X-AK-1	CHENIERE CORPUS CHRISTI HOLDINGS L		12/22/2021	Various		21,624,464	22,000,000	181,353
16411R-AK-5	CHENIERE ENERGY INC		12/01/2021	Various		34,179,222	32,979,000	384,275
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		06/25/2021	MORGAN STANLEY		3,217,500	3,000,000	33,000
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		12/02/2021	EXCHANGE		10,500,000	10,500,000	106,167
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP		09/13/2021	RBC DOMINION SECURITIES		830,000	830,000	
171484-AE-8	CHURCHILL DOWNS INCORPORATED		12/22/2021	Various		10,657,768	10,250,000	160,840
12552M-AG-3	CIFC 2013-3RA B CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,964,043	2,000,000	7,685
125523-AF-7	CIGNA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,569,714	1,452,000	25,108
125523-CP-3	CIGNA CORP		12/22/2021	Various		1,178,543	1,200,000	4,042
12556L-BJ-4	CIT BANK NA		12/22/2021	Various		3,929,270	3,800,000	17,484
17287H-AA-8	CITADEL FINANCE LLC		03/03/2021	UNION BANK OF SWITZERLAND		4,976,550	5,000,000	
17325F-AS-7	CITIBANK NA		12/22/2021	NATIONAL GENERAL RE		1,517,825	1,442,000	21,784
172967-LP-4	CITIGROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		9,017,487	7,954,000	127,237
177376-AG-5	CITRIX SYSTEMS INC		02/09/2021	JPMORGAN CHASE & CO.		15,965,760	16,000,000	
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		08/19/2021	EXCHANGE		7,231,721	7,200,000	42,625
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC		12/22/2021	Various		6,083,125	6,075,000	8,438
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		12/22/2021	Various		16,839,186	17,000,000	16,756
19123M-AF-0	COCA-COLA EUROPEAN PARTNERS PLC	D	12/22/2021	Various		3,781,309	3,800,000	5,233
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		04/30/2021	JPMORGAN CHASE & CO.		11,320,000	11,320,000	
19260Q-AC-1	COINBASE GLOBAL INC		09/14/2021	GOLDMAN, SACHS & CO.		6,820,000	6,820,000	
19260Q-AD-9	COINBASE GLOBAL INC		09/14/2021	GOLDMAN, SACHS & CO.		5,900,000	5,900,000	
20030N-BS-9	COMCAST CORP		12/22/2021	NATIONAL GENERAL RE		980,104	920,000	8,936
20030N-BY-6	COMCAST CORPORATION		12/22/2021	Various		2,892,311	2,595,000	35,153
20030N-CT-6	COMCAST CORPORATION		12/22/2021	Various		6,412,111	5,411,000	45,877
20030N-DK-4	COMCAST CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,944,880	6,987,000	57,643
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	D	12/22/2021	NATIONAL GENERAL RE		3,942,276	4,000,000	30,165
203372-AV-9	COMMSCOPE INC		10/19/2021	BANK OF AMERICA/MERRILL LYNCH		2,970,000	3,000,000	65,313
203372-AX-5	COMMSCOPE INC		08/11/2021	BANK OF AMERICA/MERRILL LYNCH		11,150,000	11,150,000	
12543D-BL-3	COMMUNITY HEALTH SYSTEMS INC		05/04/2021	CREDIT SUISSE		1,000,000	1,000,000	
205768-AS-3	COMSTOCK RESOURCES INC		03/03/2021	BANK OF AMERICA/MERRILL LYNCH		4,340,000	4,240,000	
20752T-AA-2	CONNECT FINCO SARL	D	04/14/2021	MUFG SECURITIES AMERICAS INC		1,273,060	1,201,000	3,378
20826F-AG-1	CONOCOPHILLIPS CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		727,436	663,000	2,838
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC		03/05/2021	MORGAN STANLEY		6,400,000	6,400,000	
212015-AU-5	CONTINENTAL RESOURCES INC		12/22/2021	Various		7,789,338	7,800,000	1,512
212015-AV-3	CONTINENTAL RESOURCES INC		12/22/2021	Various		8,380,152	8,400,000	958
74977R-DK-7	COOPERATIEVE RABOBANK UA	D	12/22/2021	Various		4,940,170	5,000,000	7,250
127097-AE-3	COTERRA ENERGY INC		10/07/2021	EXCHANGE		3,659,789	3,669,000	56,441
22303X-AA-3	COVERT MERGECO INC		11/16/2021	CREDIT SUISSE		3,000,000	3,000,000	
22535W-AH-0	CREDIT AGRICOLE SA	D	12/21/2021	Various		18,364,850	18,500,000	25,113
225460-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,412,912	3,977,000	44,852
22550L-2F-7	CREDIT SUISSE AG (NEW YORK BRANCH)	D	08/02/2021	CREDIT SUISSE		7,000,000	7,000,000	
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)	D	12/22/2021	Various		18,519,218	18,600,000	7,389
225401-AM-0	CREDIT SUISSE GROUP AG	D	12/22/2021	Various		2,987,888	2,859,000	22,232
225401-AT-5	CREDIT SUISSE GROUP AG	D	12/22/2021	Various		5,238,547	5,307,600	10,696
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,329,743	1,259,000	14,087
225433-AC-5	CREDIT SUISSE GROUP FUNDING GUERNS	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,472,138	1,326,000	13,122
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		02/04/2021	STIFEL CAPITAL MARKETS		1,586,406	1,625,000	24,629

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226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		12/22/2021	Various		3,363,010	3,308,000	31,828
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		02/08/2021	BARCLAYS		18,940,340	19,000,000	
126307-BD-8	CSC HOLDINGS LLC		06/17/2021	JPMORGAN CHASE & CO.		5,594,531	5,775,000	14,839
126307-BH-9	CSC HOLDINGS LLC		12/22/2021	Various		14,918,375	14,930,000	3,469
126650-CS-7	CVS HEALTH CORP		12/22/2021	Various		10,461,692	9,213,000	35,738
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	02/16/2021	INVESTEC		(16,872)		
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	02/16/2021	INVESTEC		(11,253)		
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	02/16/2021	INVESTEC		(38,863)		
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	02/16/2021	Various		114,352	165,958	
23331A-BM-0	D R HORTON INC		12/21/2021	ALLSTATE NEW JERSEY		4,124,032	4,000,000	18,333
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC	C	12/22/2021	Various		3,903,889	3,553,000	50,074
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC	C	12/21/2021	Various		7,954,230	8,000,000	21,951
233853-AB-6	DAIMLER TRUCKS FINANCE NORTH AMERI	C	12/02/2021	JPMORGAN CHASE & CO.		9,977,400	10,000,000	
233853-AD-2	DAIMLER TRUCKS FINANCE NORTH AMERI	C	12/02/2021	JPMORGAN CHASE & CO.		9,997,400	10,000,000	
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI	C	12/02/2021	JPMORGAN CHASE & CO.		19,913,000	20,000,000	
233853-AG-5	DAIMLER TRUCKS FINANCE NORTH AMERI	C	12/02/2021	JPMORGAN CHASE & CO.		12,960,090	13,000,000	
235825-AH-9	DANA INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH		3,057,500	3,000,000	20,896
235825-AJ-5	DANA INC		12/15/2021	OPPENHEIMER & CO., INC.		4,224,375	4,250,000	11,594
23636A-BB-6	DANSKE BANK A/S	D	09/07/2021	JPMORGAN CHASE & CO.		8,000,000	8,000,000	
237266-AH-4	DARLING INGREDIENTS INC		10/29/2021	Various		20,552,913	19,588,000	252,239
23918K-AS-7	DAVITA INC		02/24/2021	JPMORGAN CHASE & CO.		8,786,113	8,635,000	94,295
23311V-AK-3	DCP MIDSTREAM OPERATING LP		12/22/2021	Various		2,002,500	2,000,000	2,979
24703D-BG-5	DELL INTERNATIONAL LLC		12/22/2021	Various		29,908,374	30,000,000	1,725
24703T-AB-2	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		29,131,437	29,209,000	509,535
24703T-AC-0	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		9,489,616	9,500,000	242,369
24703T-AD-8	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		14,847,349	12,500,000	14,632
24703T-AE-6	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		40,724,007	39,402,000	434,407
24703T-AG-1	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		9,942,972	10,000,000	119,250
247361-ZZ-4	DELTA AIR LINES INC		12/22/2021	NATIONAL GENERAL RE		2,917,478	2,500,000	80,408
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	03/30/2021	DEUTSCHE BANK AG		3,000,000	3,000,000	
251526-CJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	05/25/2021	DEUTSCHE BANK AG		7,000,000	7,000,000	
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	05/25/2021	DEUTSCHE BANK AG		10,000,000	10,000,000	
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	12/22/2021	Various		3,397,967	3,400,000	1,742
25179M-AL-7	DEVON ENERGY CORPORATION		12/09/2021	GOLDMAN, SACHS & CO.		6,371,850	5,000,000	115,111
25179M-BC-6	DEVON ENERGY CORPORATION		12/30/2021	EXCHANGE		873,858	875,000	13,398
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		01/07/2021	BARCLAYS		4,674,175	5,750,000	125,342
25278X-AR-0	DIAMONDBACK ENERGY INC		12/22/2021	Various		3,315,020	3,300,000	6,111
25461L-AA-0	DIRECTV FINANCING LLC		12/21/2021	Various		46,514,213	45,270,000	557,252
25470X-BD-6	DISH DBS CORP		12/22/2021	Various		16,973,125	17,050,000	231,970
25470X-BE-4	DISH DBS CORP		12/22/2021	Various		7,124,213	7,125,000	1,896
25470X-BF-1	DISH DBS CORP		11/10/2021	DEUTSCHE BANK AG		3,625,000	3,625,000	
23329P-AG-5	DNB BANK ASA	D	05/18/2021	JPMORGAN CHASE & CO.		8,000,000	8,000,000	
25746U-CK-3	DOMINION RESOURCES INC/VA		12/22/2021	NATIONAL GENERAL RE		827,063	790,000	7,943
26078J-AB-6	DOWDUPONT INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,416,620	7,629,000	40,991
26078J-AC-4	DOWDUPONT INC		12/22/2021	NATIONAL GENERAL RE		662,620	600,000	2,771
26252Q-AJ-1	DRSLF 2019-68A AR CLO		07/01/2021	BNP CAPITAL MARKETS		20,000,000	20,000,000	
26442C-AS-3	DUKE ENERGY CAROLINAS LLC		12/22/2021	NATIONAL GENERAL RE		740,914	700,000	1,205
26444H-AE-1	DUKE ENERGY FLORIDA LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,417,930	6,320,000	110,740
23355L-AL-0	DXC TECHNOLOGY CO		12/22/2021	Various		15,772,539	15,800,000	4,120
23355L-AM-8	DXC TECHNOLOGY CO		12/21/2021	Various		16,908,390	17,000,000	33,646
26969P-AB-4	EAGLE MATERIALS INC		12/22/2021	Various		8,964,668	9,049,000	34,177
276480-AG-5	EASTERN GAS TRANSMISSION AND STORA		06/30/2021	EXCHANGE		14,933,231	15,000,000	56,250
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATIN		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,609,416	4,163,000	29,835
28414H-AG-8	ELANCO ANIMAL HEALTH INC		12/22/2021	NATIONAL GENERAL RE		2,310,000	2,000,000	37,367
28415L-AA-1	ELASTIC NV		06/30/2021	JPMORGAN CHASE & CO.		3,950,000	3,950,000	
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP	A	03/31/2021	BANK OF AMERICA/MERRILL LYNCH		2,996,490	3,000,000	
532457-BP-2	ELI LILLY AND COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,118,600	1,004,000	3,977
532457-BV-9	ELI LILLY AND COMPANY		12/22/2021	NATIONAL GENERAL RE		432,114	393,200	3,576
29002Y-AA-0	ELM12 2021-5A A CLO		10/13/2021	RBC DOMINION SECURITIES		6,500,000	6,500,000	
29103D-AS-5	EMERA US FINANCE LP	C	12/02/2021	EXCHANGE		3,000,000	3,000,000	12,356
29250N-BH-7	ENBRIDGE INC	A	09/29/2021	DEUTSCHE BANK AG		7,499,625	7,500,000	
29261A-AA-8	ENCOMPASS HEALTH CORP		12/22/2021	Various		16,511,225	16,070,000	159,676
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV	D	07/07/2021	JPMORGAN CHASE & CO.		19,902,000	20,000,000	
29278N-AL-7	ENERGY TRANSFER OPERATING LP		05/07/2021	WELLS FARGO		5,270,050	5,000,000	33,056
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		08/18/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		4,342,520	4,000,000	39,583

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29278N-AR-4	ENERGY TRANSFER OPERATING LP		12/09/2021	GOLDMAN, SACHS & CO.		5,842,700	5,000,000	19,444
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		12/22/2021	NATIONAL GENERAL RE		1,058,596	1,000,000	10,913
29273R-BG-3	ENERGY TRANSFER PARTNERS LP		12/22/2021	Various		1,529,904	1,384,000	29,221
29357K-AD-5	ENOVA INTERNATIONAL INC		09/13/2021	UNION BANK OF SWITZERLAND		3,570,000	3,500,000	11,569
29362U-AC-8	ENTEGRIS INC		12/22/2021	Various		3,917,482	3,775,000	21,383
29362U-AD-6	ENTEGRIS INC		04/16/2021	MORGAN STANLEY		2,500,000	2,500,000	
29364G-AN-3	ENTERGY CORPORATION		12/22/2021	Various		6,157,629	6,200,000	443
29364W-AR-9	ENTERGY LOUISIANA LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		695,024	663,000	1,823
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,816,193	3,314,000	49,452
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,942,604	3,314,000	28,652
26875P-AK-7	EOG RESOURCES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		345,420	331,000	2,558
26875P-AM-3	EOG RESOURCES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		613,224	557,000	4,386
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		11/17/2021	JPMORGAN CHASE & CO.		687,500	625,000	15,573
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		12/22/2021	Various		14,670,000	14,500,000	106,563
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		11/01/2021	Various		16,007,774	16,045,000	40,221
26884L-AM-1	EQT CORP		05/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,750,000	1,750,000	
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		11/01/2021	BANK OF AMERICA/MERRILL LYNCH		1,183,580	1,000,000	19,500
29444U-BQ-8	EQUINIX INC		12/22/2021	Various		6,166,734	6,200,000	1,788
29444U-BR-6	EQUINIX INC		05/03/2021	BANK OF AMERICA/MERRILL LYNCH		2,983,860	3,000,000	
29449W-AF-4	EQUITABLE FINANCIAL LIFE GLOBAL FU		03/03/2021	JPMORGAN CHASE & CO.		6,981,240	7,000,000	
26884T-AL-6	ERAC USA FINANCE LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		626,001	563,000	2,770
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP		12/22/2021	Various		1,368,630	1,260,000	3,085
26884A-BF-9	ERP OPERATING LP		12/22/2021	Various		2,620,482	2,389,000	11,063
29977L-AA-9	EVERARC ESCROW SARL		11/01/2021	Various		8,857,000	8,875,000	7,333
30212P-BJ-3	EXPEDIA GROUP INC		06/18/2021	EXCHANGE		8,994,805	9,000,000	2,700
30231G-AJ-1	EXXON MOBIL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		728,970	713,000	5,460
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS	A	12/22/2021	NATIONAL GENERAL RE		2,223,430	2,194,000	16,492
31428X-BV-7	FEDEX CORP		12/21/2021	ALLSTATE NEW JERSEY		3,707,466	3,500,000	40,989
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		12/22/2021	Various		7,545,621	7,600,000	5,673
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV		12/22/2021	Various		11,709,921	11,800,000	4,070
31677Q-BR-9	FIFTH THIRD BANK		12/22/2021	NATIONAL GENERAL RE		1,579,247	1,542,000	13,589
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	02/17/2021	BANK OF AMERICA/MERRILL LYNCH		2,628,125	2,500,000	80,208
335934-AT-2	FIRST QUANTUM MINERALS LTD	A	12/08/2021	CREDIT SUISSE		2,145,000	2,000,000	21,007
31944T-AA-8	FIRSTCASH INC		12/09/2021	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000	
337738-AU-2	FISERV INC		12/21/2021	ALLSTATE NEW JERSEY		2,410,666	2,250,000	37,188
33829T-AA-4	FIVE CORNERS FUNDING TRUST		12/22/2021	Various		2,596,368	2,393,000	12,186
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC		12/22/2021	Various		3,805,538	3,800,000	15,246
302445-AE-1	FLIR SYSTEMS INC		08/18/2021	GOLDMAN, SACHS & CO.		7,537,366	7,345,000	9,691
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L		09/15/2021	WELLS FARGO		5,995,200	6,000,000	
343498-AC-5	FLOWERS FOODS INC		03/02/2021	DEUTSCHE BANK AG		2,985,420	3,000,000	
34355J-AB-4	FLOWSERVE CORPORATION		09/09/2021	BANK OF AMERICA/MERRILL LYNCH		10,962,160	11,000,000	
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	12/22/2021	NATIONAL GENERAL RE		2,129,800	2,000,000	10,535
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	11/03/2021	BARCLAYS		7,036,875	6,750,000	42,188
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/29/2021	JPMORGAN CHASE & CO.		20,479,000	20,395,000	
345370-CQ-1	FORD MOTOR COMPANY		11/26/2021	Various		6,366,063	5,981,000	106,537
345370-CV-0	FORD MOTOR COMPANY		11/22/2021	Various				
345370-CW-8	FORD MOTOR COMPANY		11/22/2021	Various				
345370-DA-5	FORD MOTOR COMPANY		11/08/2021	MORGAN STANLEY		21,500,000	21,500,000	
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		01/06/2021	BARCLAYS		4,190,000	4,000,000	24,444
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		02/10/2021	LOOP CAPITAL MARKETS		5,500,000	5,500,000	
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		06/22/2021	BNP CAPITAL MARKETS		7,500,000	7,500,000	
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	GOLDMAN, SACHS & CO.		8,200,000	8,200,000	
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC		06/28/2021	BANK OF AMERICA/MERRILL LYNCH		5,530,463	5,305,000	32,607
34959E-AA-7	FORTINET INC		02/24/2021	BANK OF AMERICA/MERRILL LYNCH		6,962,410	7,000,000	
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		09/22/2021	Various		2,256,225	2,245,000	55,564
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		12/21/2021	ALLSTATE NEW JERSEY		4,189,132	4,000,000	40,000
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		02/12/2021	Various		12,892,500	12,750,000	4,167
35671D-BJ-3	FREEPORT-MCMORAN INC		06/02/2021	GOLDMAN, SACHS & CO.		3,209,625	2,700,000	8,100
35671D-CE-3	FREEPORT-MCMORAN INC		06/09/2021	RBC DOMINION SECURITIES		7,323,750	7,000,000	80,208
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE		05/12/2021	JPMORGAN CHASE & CO.		12,940,200	13,000,000	
36320W-AQ-9	GALXY 2015-21A CR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		972,956	1,000,000	3,991
366651-AG-2	GARTNER INC		11/01/2021	Various		4,960,600	4,955,000	13,594
361448-AY-9	GATX CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,161,717	4,640,000	44,402
361448-BD-4	GATX CORPORATION		12/21/2021	Various		6,886,143	6,347,000	100,677
36166N-AG-8	GE CAPITAL FUNDING LLC (US)		05/12/2021	EXCHANGE		13,989,600	14,000,000	237,475

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369550-BL-1	GENERAL DYNAMICS CORPORATION		12/22/2021	NATIONAL GENERAL RE		652,417	600,000	4,725
370334-CG-7	GENERAL MILLS INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,384,766	1,989,000	17,172
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		12/22/2021	Various		4,241,337	3,914,000	32,905
37045X-CD-6	GENERAL MOTORS FINANCIAL CO INC		12/22/2021	NATIONAL GENERAL RE		357,021	340,000	1,488
37045X-CF-1	GENERAL MOTORS FINANCIAL CO INC		12/22/2021	NATIONAL GENERAL RE		1,021,840	1,000,000	15,076
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC		01/05/2021	DEUTSCHE BANK AG		9,980,700	10,000,000	
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC		12/22/2021	Various		5,793,612	5,800,000	3,840
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC		12/22/2021	Various		4,170,907	4,200,000	600
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		04/19/2021	BANK OF AMERICA/MERRILL LYNCH		12,190,625	11,750,000	326,389
37190A-AA-7	GENPACT LUXEMBOURG SARL		12/22/2021	Various		6,190,610	6,200,000	4,200
37331N-AN-1	GEORGIA-PACIFIC LLC		12/22/2021	NATIONAL GENERAL RE		1,648,751	1,702,400	1,662
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	12/22/2021	NATIONAL GENERAL RE		2,028,680	2,000,000	29,375
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	11/03/2021	Various		3,488,750	3,500,000	22,889
36168Q-AN-4	GFL ENVIRONMENTAL INC	A	06/02/2021	Various		4,021,250	4,000,000	
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	10/13/2021	Various		16,403,376	16,401,000	15,017
375558-BM-4	GILEAD SCIENCES INC		12/22/2021	NATIONAL GENERAL RE		1,896,007	1,800,000	16,373
378272-BD-9	GLENCORE FUNDING LLC	C	12/22/2021	NATIONAL GENERAL RE		785,002	800,000	1,986
378272-BG-2	GLENCORE FUNDING LLC	C	09/15/2021	BANK OF AMERICA/MERRILL LYNCH		1,995,460	2,000,000	
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		03/15/2021	DIRECT		521,537	521,537	
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN		05/20/2021	BANK OF AMERICA/MERRILL LYNCH		8,300,000	8,300,000	
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		12/22/2021	NATIONAL GENERAL RE		2,015,000	2,000,000	29,250
37954F-AJ-3	GLOBAL PARTNERS LP		02/26/2021	Various		19,455,348	18,515,000	460,954
37940X-AE-2	GLOBAL PAYMENTS INC		12/22/2021	NATIONAL GENERAL RE		1,939,676	2,000,000	7,400
37940X-AF-9	GLOBAL PAYMENTS INC		12/22/2021	Various		2,999,339	3,000,000	1,250
37940X-AG-7	GLOBAL PAYMENTS INC		11/16/2021	BANK OF AMERICA/MERRILL LYNCH		9,990,600	10,000,000	
361841-AR-0	GLP CAPITAL LP		12/07/2021	WELLS FARGO		7,950,080	8,000,000	
38016L-AA-3	GO DADDY OPERATING COMPANY LLC		11/03/2021	CANTOR FITZGERALD		4,583,480	4,400,000	98,817
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		02/22/2021	JPMORGAN CHASE & CO.		6,385,000	6,385,000	
380355-AF-4	GOEASY LTD	A	04/22/2021	BANK MONTREAL / NESBITT BURNS		1,750,000	1,750,000	
38141G-VM-3	GOLDMAN SACHS GROUP INC		12/22/2021	Various		2,404,039	2,192,000	28,344
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE		12/21/2021	ALLSTATE NEW JERSEY		2,023,830	2,000,000	23,724
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE		12/22/2021	NATIONAL GENERAL RE		737,777	704,000	8,648
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		12/22/2021	NATIONAL GENERAL RE		3,157,625	3,112,000	30,342
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE		12/22/2021	Various		2,796,377	2,800,000	1,555
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE		12/22/2021	Various		21,172,694	21,200,000	4,913
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE		06/07/2021	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
38141G-YL-2	GOLDMAN SACHS GROUP INC/THE		10/18/2021	GOLDMAN, SACHS & CO.		20,500,000	20,500,000	
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE		12/22/2021	Various		14,160,380	14,200,000	21,079
38143C-2G-5	GOLDMAN SACHS GROUP INC/THE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		675,576	663,000	884
38143C-3R-0	GOLDMAN SACHS GROUP INC/THE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		531,356	497,000	663
382550-BL-4	GOODYEAR TIRE & RUBBER COMPANY (TH		05/13/2021	JPMORGAN CHASE & CO.		8,700,000	8,700,000	
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL		12/22/2021	Various		12,757,320	12,750,000	3,438
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LL		12/22/2021	Various		11,968,486	12,000,000	3,056
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LL		03/01/2021	WELLS FARGO		15,000,000	15,000,000	
389286-AA-3	GRAY ESCROW II INC		10/26/2021	WELLS FARGO		8,900,000	8,900,000	
389375-AJ-5	GRAY TELEVISION INC		03/02/2021	CANTOR FITZGERALD		3,120,000	3,000,000	23,990
398905-AN-9	GROUP 1 AUTOMOTIVE INC		11/19/2021	Various		14,006,725	14,030,000	130,549
402562-AA-0	GSM 2021-4A A1 CLO		04/29/2021	BARCLAYS		60,000,000	60,000,000	
36262G-AA-9	GXO LOGISTICS INC		12/22/2021	Various		23,252,583	23,350,000	40,613
36262G-AC-5	GXO LOGISTICS INC		12/22/2021	Various		6,094,635	6,114,000	34,107
36261N-AA-5	GYP HOLDINGS III CORP		04/15/2021	BARCLAYS		6,700,000	6,700,000	
404030-AJ-7	H&E EQUIPMENT SERVICES INC		10/20/2021	BARCLAYS		6,218,750	6,250,000	85,250
418751-AE-3	HAT HOLDINGS I LLC & HAT		06/14/2021	JPMORGAN CHASE & CO.		6,000,000	6,000,000	
41984L-AA-5	HAWAIIAN AIRLINES INC		12/13/2021	Various		27,080,923	25,983,000	75,192
404119-BN-8	HCA INC		12/22/2021	Various		3,268,173	2,928,000	42,442
404119-CC-1	HCA INC		06/21/2021	WELLS FARGO		9,938,800	10,000,000	
404121-AJ-4	HCA INC		12/01/2021	BANK OF AMERICA/MERRILL LYNCH		5,806,250	5,000,000	71,875
42226A-AA-5	HEALTHEQUITY INC		10/04/2021	JPMORGAN CHASE & CO.		6,011,250	6,000,000	
42250P-AD-5	HEALTHPEAK PROPERTIES INC		12/22/2021	Various		2,992,458	3,000,000	1,653
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC		04/26/2021	CREDIT SUISSE		6,275,000	6,275,000	
423452-AE-1	HELMERICH AND PAYNE INC		09/27/2021	GOLDMAN, SACHS & CO.		6,983,690	7,000,000	
42704M-AA-0	HERBALIFE NUTRITION LTD		11/02/2021	Various		9,790,410	9,000,000	345,844
427169-AA-5	HERENS HOLDCO SARL	D	04/30/2021	DEUTSCHE BANK AG		5,850,000	5,850,000	
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		11/03/2021	BANK OF AMERICA/MERRILL LYNCH		1,035,000	1,000,000	12,500
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		08/02/2021	GOLDMAN, SACHS & CO.		5,665,000	5,665,000	

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428104-AA-1	HESS MIDSTREAM PARTNERS LP		12/22/2021	Various		7,225,388	6,926,000	54,943
431116-AD-4	HIGHMARK INC		12/22/2021	Various		11,161,657	11,200,000	2,030
431318-AU-8	HILCORP ENERGY I LP		11/03/2021	Various		5,178,125	5,120,000	24,038
431318-AV-6	HILCORP ENERGY I LP		02/26/2021	Various		3,067,500	3,000,000	20,000
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		02/26/2021	Various		2,095,000	2,000,000	42,014
431571-AE-8	HILLENBRAND INC		02/24/2021	HSBC SECURITIES, INC.		3,500,000	3,500,000	
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		07/16/2021	BANK OF AMERICA/MERRILL LYNCH		13,435,420	12,424,000	156,767
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		12/10/2021	Various		11,494,463	11,420,000	105,595
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY		12/22/2021	NATIONAL GENERAL RE		2,037,590	2,000,000	11,333
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		10/26/2021	Various		13,825,000	13,900,000	22,052
40390D-AC-9	HLF FINANCING SARL LLC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000	
40440X-AA-9	HLM 2021-16A A1 CLO		11/12/2021	NOMURA SECURITIES INTERNATIONAL INC		10,000,000	10,000,000	
436440-AP-6	HOLOGIC INC		12/22/2021	Various		5,937,660	6,000,000	67,257
44107T-BA-3	HOST HOTELS & RESORTS LP		12/22/2021	Various		8,901,072	9,150,000	11,201
443201-AB-4	HOWMET AEROSPACE INC		08/18/2021	MORGAN STANLEY		13,000,000	13,000,000	
40434L-AC-9	HP INC		08/18/2021	BNP CAPITAL MARKETS		4,126,419	3,880,000	23,086
40434L-AD-7	HP INC		12/22/2021	Various		25,737,586	25,800,000	161
40434L-AG-0	HP INC		12/22/2021	Various		7,365,780	7,400,000	147
404280-CC-1	HSBC	D	12/22/2021	Various		1,562,298	1,436,000	4,754
404280-BS-7	HSBC HOLDINGS PLC	D	12/22/2021	NATIONAL GENERAL RE		352,844	340,000	1,268
404280-BX-6	HSBC HOLDINGS PLC	D	12/22/2021	Various		1,403,202	1,263,000	15,769
404280-CS-6	HSBC HOLDINGS PLC	D	05/17/2021	HSBC SECURITIES, INC.		15,000,000	15,000,000	
404280-CU-1	HSBC HOLDINGS PLC	D	08/10/2021	HSBC SECURITIES, INC.		12,000,000	12,000,000	
404280-CV-9	HSBC HOLDINGS PLC	D	08/10/2021	HSBC SECURITIES, INC.		7,000,000	7,000,000	
404280-CX-5	HSBC HOLDINGS PLC	D	11/15/2021	HSBC SECURITIES, INC.		17,000,000	17,000,000	
44332P-AG-6	HUB INTERNATIONAL LTD		11/18/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000	
444859-BQ-4	HUMANA INC		12/22/2021	Various		2,772,714	2,800,000	4,170
445587-AE-8	HUNT COS INC		12/06/2021	Various		11,175,000	11,220,000	23,188
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		1,799,938	1,800,000	12,493
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		1,399,947	1,400,000	10,617
446413-AX-4	HUNTINGTON INGALLS INDUSTRIES INC		12/22/2021	Various		8,173,780	8,200,000	8,581
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC		05/24/2021	BANK OF AMERICA/MERRILL LYNCH		3,997,200	4,000,000	
448579-AL-6	HYATT HOTELS CORP		12/22/2021	Various		6,195,557	6,200,000	3,510
448579-AN-2	HYATT HOTELS CORP		09/27/2021	JPMORGAN CHASE & CO.		4,999,700	5,000,000	
44891A-BR-7	HYUNDAI CAPITAL AMERICA		01/05/2021	JPMORGAN CHASE & CO.		18,476,505	18,500,000	
44891A-BS-5	HYUNDAI CAPITAL AMERICA		01/05/2021	JPMORGAN CHASE & CO.		14,481,150	14,500,000	
44891A-BT-3	HYUNDAI CAPITAL AMERICA		01/05/2021	JPMORGAN CHASE & CO.		9,989,500	10,000,000	
44891A-BU-0	HYUNDAI CAPITAL AMERICA		03/30/2021	MIZUHO SECURITIES USA INC.		2,994,180	3,000,000	
44891A-BW-6	HYUNDAI CAPITAL AMERICA		06/10/2021	CREDIT AGRICOLE		9,982,700	10,000,000	
44891A-BX-4	HYUNDAI CAPITAL AMERICA		12/21/2021	Various		15,778,732	16,000,000	2,000
44891A-BY-2	HYUNDAI CAPITAL AMERICA		12/22/2021	Various		3,174,307	3,200,000	3,167
44891A-BZ-9	HYUNDAI CAPITAL AMERICA		12/22/2021	Various		10,781,128	10,800,000	3,483
44891A-CA-3	HYUNDAI CAPITAL AMERICA		09/14/2021	SOCIETE GENERALE		3,995,600	4,000,000	
44920U-AP-3	HYUNDAI CAPITAL SERVICES INC	D	02/01/2021	HSBC SECURITIES, INC.		6,968,640	7,000,000	
451102-BZ-9	ICAHN ENTERPRISES LP		07/12/2021	EXCHANGE		4,240,003	4,160,000	34,580
44928X-AY-0	ICG 2014-1A A1A2 CLO		08/20/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
44928X-BA-1	ICG 2014-1A A1B2 CLO		08/20/2021	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
45256H-AE-8	IF_01-A CMBS		12/01/2021	SCHEDULED PAY UP		35,053	35,053	
449691-AA-2	ILIAD HOLDING SAS	D	10/13/2021	JPMORGAN CHASE & CO.		4,400,000	4,400,000	
449691-AC-8	ILIAD HOLDING SAS	D	10/13/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000	
45258L-AA-5	IMOLA MERGER CORP		04/01/2021	BANK OF AMERICA/MERRILL LYNCH		38,250,000	38,250,000	
45256#-AB-8	IMPACT CIL PARENT CMBS		10/27/2021	Various		2,703,800	2,703,800	
45174A-AA-0	INFRASTRUCTURE AND ENERGY ALTERNAT		12/06/2021	Various		7,113,941	7,225,000	12,767
456837-AU-7	ING GROEP NV	D	12/21/2021	ALLSTATE NEW JERSEY		4,956,035	5,000,000	33,056
456837-AV-5	ING GROEP NV	D	03/24/2021	GOLDMAN, SACHS & CO.		3,000,000	3,000,000	
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		12/21/2021	ALLSTATE NEW JERSEY		3,284,844	3,000,000	37,500
457030-AK-0	INGLES MARKETS INCORPORATED		06/14/2021	BANK OF AMERICA/MERRILL LYNCH		6,175,000	6,175,000	
458665-AS-5	INTERFACE INC		12/22/2021	NATIONAL GENERAL RE		1,042,500	1,000,000	3,208
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES		05/19/2021	EXCHANGE		14,700,000	14,700,000	24,108
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES		05/19/2021	EXCHANGE		7,999,927	8,000,000	13,842
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		11/01/2021	BANK OF AMERICA/MERRILL LYNCH		1,112,110	1,000,000	14,083
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		11/01/2021	BANK OF AMERICA/MERRILL LYNCH		564,205	500,000	9,375
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		11/16/2021	Various		9,803,426	9,298,000	160,246
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,422,256	2,177,000	19,303
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC		12/22/2021	NATIONAL GENERAL RE		691,083	600,000	6,278

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46188B-AA-0	INVITATION HOMES OPERATING PARTNER		12/22/2021	Various		23,100,565	23,500,000	13,578
46188B-AB-8	INVITATION HOMES OPERATING PARTNER		12/22/2021	Various		4,574,677	4,600,000	4,804
44988M-AC-9	IRB HOLDING CORP		07/16/2021	MORGAN STANLEY		5,375,000	5,000,000	34,028
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		12/13/2021	MORGAN STANLEY		5,000,000	5,000,000	
45074J-AA-2	ITT HOLDINGS LLC		12/22/2021	Various		4,990,300	5,000,000	14,806
466313-AL-7	JABIL INC		12/22/2021	Various		8,189,711	8,200,000	3,797
47077W-AA-6	JANE STREET GROUP LLC		11/30/2021	Various		5,000,000	5,000,000	5,750
47216F-AA-5	JAZZ SECURITIES DAC		12/01/2021	Various		23,894,600	23,534,000	108,030
445658-CF-2	JB HUNT TRANSPORT SERVICES INC		12/21/2021	ALLSTATE NEW JERSEY		2,178,904	2,000,000	23,681
46592Q-AB-5	JBS FINANCE LUXEMBOURG SARL		11/16/2021	SANTANDER INVESTMENT SECURITIES INC		19,789,400	20,000,000	
46590X-AD-8	JBS USA FOOD CO	D	12/22/2021	Various		15,797,570	16,000,000	1,750
46590X-AA-4	JBS USA LUX SA		07/07/2021	Various		(12,665)		
46590X-AB-2	JBS USA LUX SA		07/07/2021	BARCLAYS		(8,869)		
46590X-AC-0	JBS USA LUX SA		05/25/2021	Various		8,925,500	8,890,000	
46592Q-AA-7	JBS USA LUX SA		10/04/2021	Various		7,694,970	7,750,000	13,971
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		07/07/2021	JPMORGAN CHASE & CO.		(3,123)		
47216Q-AB-9	JDE PEETS NV	D	09/21/2021	BANK OF AMERICA/MERRILL LYNCH		9,935,500	10,000,000	
47216Q-AC-7	JDE PEETS NV	D	12/07/2021	Various		23,681,540	24,000,000	46,875
47233J-GT-9	JEFFERIES GROUP LLC / JEFFERIES GR		10/05/2021	JEFFERIES & COMPANY, INC.		4,953,800	5,000,000	
46625H-JD-3	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		345,741	331,000	6,496
46625H-JE-1	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,568,100	1,491,000	13,191
46625H-KC-3	JPMORGAN CHASE & CO		12/22/2021	NATIONAL GENERAL RE		1,049,171	1,000,000	12,934
46625H-RV-4	JPMORGAN CHASE & CO		12/21/2021	ALLSTATE NEW JERSEY		4,219,340	4,000,000	26,222
46625H-RY-8	JPMORGAN CHASE & CO		12/22/2021	NATIONAL GENERAL RE		865,472	800,000	11,850
46647P-AF-3	JPMORGAN CHASE & CO		12/22/2021	NATIONAL GENERAL RE		2,057,025	1,920,000	9,629
46647P-AM-8	JPMORGAN CHASE & CO		12/22/2021	Various		1,851,282	1,649,000	25,075
46647P-AU-0	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,830,704	6,297,000	104,937
46647P-BA-3	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,868,977	3,367,000	56,296
46647P-BW-5	JPMORGAN CHASE & CO		01/28/2021	Various		6,000,000	6,000,000	
46647P-CB-0	JPMORGAN CHASE & CO		04/15/2021	JPMORGAN CHASE & CO.		8,000,000	8,000,000	
46647P-CJ-3	JPMORGAN CHASE & CO		05/24/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000	
46647P-CP-9	JPMORGAN CHASE & CO		09/15/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000	
48128B-AB-7	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		613,259	597,000	8,181
489170-AF-7	KENNAMETAL INC		02/08/2021	BANK OF AMERICA/MERRILL LYNCH		4,996,950	5,000,000	
489399-AL-9	KENNEDY-WILSON INC		03/01/2021	BANK OF AMERICA/MERRILL LYNCH		5,779,150	5,740,000	7,806
489399-AM-7	KENNEDY-WILSON INC		03/01/2021	BANK OF AMERICA/MERRILL LYNCH		1,020,000	1,000,000	4,722
489399-AN-5	KENNEDY-WILSON INC		11/02/2021	Various		17,475,000	17,350,000	78,375
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		12/22/2021	NATIONAL GENERAL RE		1,616,789	1,600,000	4,240
49374J-AB-9	KIA CORP	D	04/12/2021	BANK OF AMERICA/MERRILL LYNCH		2,990,730	3,000,000	
494368-BY-8	KIMBERLY-CLARK CORPORATION		12/21/2021	ALLSTATE NEW JERSEY		1,818,352	1,600,000	8,778
49456B-AU-5	KINDER MORGAN INC		12/22/2021	NATIONAL GENERAL RE		1,591,818	1,600,000	3,344
50050N-AA-1	KONTOOR BRANDS INC		11/10/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000	
50077L-AV-8	KRAFT HEINZ FOODS CO		05/25/2021	Various		15,904,438	15,000,000	116,146
50077L-AZ-9	KRAFT HEINZ FOODS CO		02/12/2021	Various		12,171,808	10,750,000	175,974
50077L-BC-9	KRAFT HEINZ FOODS CO		05/26/2021	Various		6,522,688	5,950,000	8,326
50155Q-AA-8	KYNDRYL HOLDINGS INC		12/22/2021	Various		15,150,704	15,200,000	4,578
50155Q-AC-4	KYNDRYL HOLDINGS INC		12/22/2021	Various		6,159,481	6,200,000	6,030
50155Q-AE-0	KYNDRYL HOLDINGS INC		10/07/2021	JPMORGAN CHASE & CO.		3,989,800	4,000,000	
50155Q-AG-5	KYNDRYL HOLDINGS INC		10/07/2021	JPMORGAN CHASE & CO.		8,959,860	9,000,000	
50168Q-AC-9	LABL INC		10/22/2021	GOLDMAN, SACHS & CO.		1,836,921	1,850,000	
50168Q-AD-7	LABL INC		10/22/2021	GOLDMAN, SACHS & CO.		6,000,000	6,000,000	
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		12/22/2021	Various		10,178,413	10,200,000	1,085
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		11/01/2021	JPMORGAN CHASE & CO.		10,756,563	10,750,000	104,361
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		11/30/2021	Various		34,422,073	33,979,000	490,552
512807-AN-8	LAM RESEARCH CORPORATION		12/22/2021	Various		1,113,254	1,038,000	10,628
512807-AU-2	LAM RESEARCH CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		9,840,291	8,203,000	96,613
513075-BR-1	LAMAR MEDIA CORP		12/22/2021	Various		2,762,813	2,750,000	41,302
513272-AD-6	LAMB WESTON HOLDINGS INC		11/08/2021	Various		14,153,125	14,125,000	516
513272-AE-4	LAMB WESTON HOLDINGS INC		10/19/2021	BANK OF AMERICA/MERRILL LYNCH		9,300,000	9,300,000	
05552B-AA-4	LBM ACQUISITION LLC		06/24/2021	BARCLAYS		7,000,000	7,000,000	234,549
521088-AC-8	LD HOLDINGS GROUP LLC		03/23/2021	CREDIT SUISSE		4,480,000	4,480,000	
52532X-AB-1	LEIDOS INC		06/23/2021	EXCHANGE		8,976,836	9,000,000	28,025
52532X-AD-7	LEIDOS INC		06/23/2021	EXCHANGE		6,980,126	7,000,000	26,785
52532X-AH-8	LEIDOS INC		06/23/2021	EXCHANGE		4,479,590	4,500,000	36,800
52729B-BS-1	LEVEL 3 FINANCING INC		04/30/2021	Various		2,922,500	3,000,000	40,882

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50187T-AF-3	LGI HOMES INC		12/13/2021	Various		19,283,588	19,450,000	165,783
53079E-AW-4	LIBERTY MUTUAL GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		916,372	866,000	7,145
53190F-AC-9	LIFE TIME FITNESS INC		01/28/2021	DEUTSCHE BANK AG		3,500,000	3,500,000	
53190F-AA-3	LIFE TIME INC		01/15/2021	Various		7,871,375	7,850,000	
53219L-AS-8	LIFEPOINT HEALTH INC		12/21/2021	BANK OF AMERICA/MERRILL LYNCH		2,025,000	2,000,000	31,111
536797-AE-3	LITHIA MOTORS INC		12/01/2021	Various		4,785,666	4,539,000	78,724
536797-AF-0	LITHIA MOTORS INC		05/20/2021	Various		10,562,500	10,000,000	156,771
536797-AG-8	LITHIA MOTORS INC		12/01/2021	Various		14,939,848	14,584,000	10,728
538034-AK-5	LIVE NATION ENTERTAINMENT INC		11/01/2021	BANK OF AMERICA/MERRILL LYNCH		1,236,775	1,220,000	330
538034-AN-9	LIVE NATION ENTERTAINMENT INC		11/02/2021	RBC DOMINION SECURITIES		5,193,750	5,000,000	38,281
538034-AX-7	LIVE NATION ENTERTAINMENT INC		12/22/2021	Various		8,765,125	8,800,000	98,479
53944V-AH-2	LLOYDS BANK PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,473,852	1,326,000	6,059
539439-AS-8	LLOYDS BANKING GROUP PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,756,094	1,607,000	24,406
539439-AV-1	LLOYDS BANKING GROUP PLC	D	12/22/2021	NATIONAL GENERAL RE		398,787	390,000	3,618
53944Y-AK-9	LLOYDS BANKING GROUP PLC	D	12/21/2021	Various		10,110,594	9,939,000	78,488
53944Y-AP-8	LLOYDS BANKING GROUP PLC	D	12/22/2021	Various		6,574,302	6,600,000	2,965
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT		12/23/2021	DIRECT		(72,889)		
539830-BE-8	LOCKHEED MARTIN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,163,780	1,067,000	10,314
540543-AA-3	LOGN1 2021-1A A CLO		04/30/2021	BARCLAYS		20,000,000	20,000,000	
546347-AM-7	LOUISIANA PACIFIC CORP		12/22/2021	Various		10,002,500	10,000,000	9,767
548661-DH-7	LOWE S COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		740,001	663,000	6,589
50212Y-AD-6	LPL HOLDINGS INC		03/04/2021	JPMORGAN CHASE & CO.		13,750,000	13,750,000	
50212Y-AF-1	LPL HOLDINGS INC		10/29/2021	Various		16,088,438	15,935,000	113,142
50220P-AB-9	LSEGA FINANCING PLC	D	03/25/2021	BANK OF AMERICA/MERRILL LYNCH		2,996,970	3,000,000	
50220P-AC-7	LSEGA FINANCING PLC	D	03/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,995,450	5,000,000	
50221D-AA-7	LSF11 A5 HOLDCO LLC		09/30/2021	RBC DOMINION SECURITIES		3,000,000	3,000,000	
55261F-AJ-3	M&T BANK CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		651,482	603,000	9,217
55607P-AF-2	MACQUARIE GROUP LTD	D	06/15/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
55760L-AA-5	MADISON IAQ LLC		06/16/2021	GOLDMAN, SACHS & CO.		12,650,000	12,650,000	
55760L-AB-3	MADISON IAQ LLC		06/16/2021	GOLDMAN, SACHS & CO.		5,750,000	5,750,000	
55953A-AE-8	MAGNE_2014-8A CLO		11/17/2021	MORGAN STANLEY		916,695	1,880,400	
56085R-AA-8	MAJORDRIVE HOLDINGS IV LLC		05/12/2021	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
56845N-AA-8	MARNR 2020-8A A CLO		01/01/2021	Various				(4,375)
571903-BG-7	MARRIOTT INTERNATIONAL INC		12/22/2021	Various		5,982,262	6,000,000	5,304
571903-BH-5	MARRIOTT INTERNATIONAL INC		12/22/2021	Various		10,955,059	11,000,000	6,875
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		06/07/2021	JPMORGAN CHASE & CO.		1,000,000	1,000,000	
571676-AJ-4	MARS INC		12/21/2021	ALLSTATE NEW JERSEY		3,893,456	4,000,000	15,069
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,813,472	3,361,000	37,461
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		968,397	878,000	10,018
573874-AC-8	MARVELL TECHNOLOGY INC		12/22/2021	Various		32,658,724	32,800,000	200,090
573874-AF-1	MARVELL TECHNOLOGY INC		12/22/2021	Various		25,807,511	25,800,000	303,092
573874-AJ-3	MARVELL TECHNOLOGY INC		10/08/2021	EXCHANGE		2,994,575	3,000,000	43,267
573874-AL-8	MARVELL TECHNOLOGY INC		12/16/2021	EXCHANGE		13,987,245	14,000,000	284,200
574599-BP-0	MASCO CORPORATION		08/18/2021	BANK OF AMERICA/MERRILL LYNCH		11,696,226	11,825,000	91,315
574599-BS-4	MASCO CORPORATION		12/22/2021	Various		4,535,146	4,600,000	8,467
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		12/22/2021	Various		1,693,665	1,593,000	800
577081-BE-1	MATTEL INC		03/10/2021	Various		9,155,000	9,150,000	
577081-BF-8	MATTEL INC		06/09/2021	Various		14,933,595	14,667,000	62,114
579780-AR-8	MCCORMICK & COMPANY INCORPORATED		02/08/2021	BANK OF AMERICA/MERRILL LYNCH		13,963,040	14,000,000	
58013M-EU-4	MCDONALDS CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,607,124	3,248,000	10,658
581557-BR-5	MCKESSON CORP		08/09/2021	BARCLAYS		9,954,700	10,000,000	
56578A-AA-9	MCLO 2021-17A A1A CLO		11/10/2021	BANK OF AMERICA/MERRILL LYNCH		22,250,000	22,250,000	
552704-AE-8	MEG ENERGY CORP	A	11/05/2021	BANK OF AMERICA/MERRILL LYNCH		1,588,125	1,500,000	29,094
552704-AF-5	MEG ENERGY CORP	A	12/13/2021	Various		10,988,820	10,746,000	147,153
58933Y-BD-6	MERCK & CO INC		12/07/2021	BANK OF AMERICA/MERRILL LYNCH		9,982,400	10,000,000	
59155L-AA-0	METIS MERGER SUB LLC		05/05/2021	JEFFERIES & COMPANY, INC.		8,513,750	8,500,000	1,174
59217G-AQ-2	METROPOLITAN LIFE GLOBAL FUNDING I		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		692,935	663,000	5,709
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		02/09/2021	JPMORGAN CHASE & CO.		3,221,250	3,000,000	21,583
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA		02/09/2021	DEUTSCHE BANK AG		4,942,275	4,810,000	42,455
595017-AX-2	MICROCHIP TECHNOLOGY INCORPORATED		05/18/2021	JPMORGAN CHASE & CO.		7,000,000	7,000,000	
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	EXCHANGE		14,500,000	14,500,000	97,863
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	EXCHANGE		5,604,423	5,500,000	59,087
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED		12/27/2021	EXCHANGE		12,500,000	12,500,000	44,550
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST		06/28/2021	JPMORGAN CHASE & CO.		3,365,000	3,365,000	
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		02/10/2021	SUNTRUST INVESTMENT SERVICES, INC.		1,179,780	1,113,000	29,413

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59802U-AX-7	MIDO 2014-3A A3A2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,860,346	5,926,050	13,969
603051-AA-1	MINERAL RESOURCES LTD	D	11/02/2021	JPMORGAN CHASE & CO.		14,391,438	13,310,000	9,012
603158-AA-4	MINERALS TECHNOLOGIES INC.		03/24/2021	SEAPORT GROUP		4,130,000	4,000,000	47,222
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	12/22/2021	Various		2,111,231	1,860,000	23,473
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	12/22/2021	NATIONAL GENERAL RE		964,549	900,000	10,387
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,354,884	6,784,000	109,855
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	12/21/2021	ALLSTATE NEW JERSEY		4,970,115	5,000,000	30,201
606822-BW-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/12/2021	MUFG SECURITIES AMERICAS INC		17,000,000	17,000,000	
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	D	07/06/2021	MIZUHO SECURITIES USA INC.		20,000,000	20,000,000	
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC	D	09/08/2021	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000	
60855R-AL-4	MOLINA HEALTHCARE INC		11/02/2021	Various		19,097,500	19,100,000	
617446-8G-7	MORGAN STANLEY		12/22/2021	NATIONAL GENERAL RE		1,013,209	890,000	16,322
617446-8J-1	MORGAN STANLEY		12/22/2021	NATIONAL GENERAL RE		556,492	540,000	6,120
61744Y-AK-4	MORGAN STANLEY		12/22/2021	Various		10,281,481	9,051,000	142,831
61744Y-AP-3	MORGAN STANLEY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,684,911	6,629,000	109,048
61747Y-EC-5	MORGAN STANLEY		12/22/2021	Various		982,953	1,000,000	6,384
61747Y-EF-8	MORGAN STANLEY		12/09/2021	Various		6,806,240	7,000,000	42,021
61747Y-EG-6	MORGAN STANLEY		12/22/2021	Various		5,989,964	6,000,000	2,037
61772B-AB-9	MORGAN STANLEY		12/22/2021	Various		11,183,420	11,200,000	2,549
33836J-AC-3	MORGN 2017-1A AR CLO		10/18/2021	MORGAN STANLEY		10,000,000	10,000,000	
620076-BU-2	MOTOROLA SOLUTIONS INC		12/22/2021	Various		3,399,414	3,400,000	856
62482B-AA-0	MOZART DEBT MERGER SUB INC		11/26/2021	JPMORGAN CHASE & CO.		39,695,938	39,750,000	10,898
62482B-AB-8	MOZART DEBT MERGER SUB INC		12/22/2021	Various		16,510,000	16,500,000	9,771
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		12/22/2021	Various		4,452,773	4,953,000	17,346
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		08/17/2021	GOLDMAN, SACHS & CO.		16,630,000	16,630,000	
55336V-AE-0	MPLX LP		12/22/2021	NATIONAL GENERAL RE		416,980	400,000	7,850
55336V-AK-6	MPLX LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		573,208	497,000	6,834
55336V-AR-1	MPLX LP		12/21/2021	ALLSTATE NEW JERSEY		2,184,346	2,000,000	21,333
55342U-AH-7	MPT OPER PARTNERSP/FINL		11/01/2021	Various		930,949	884,000	2,210
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT		12/22/2021	Various		2,028,330	2,000,000	18,861
55354G-AH-3	MSCI INC		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,561,360	3,408,000	46,197
55354G-AK-6	MSCI INC		03/12/2021	MORGAN STANLEY		2,015,000	2,000,000	5,035
55354G-AL-4	MSCI INC		09/29/2021	BARCLAYS		5,768,125	5,500,000	71,042
55354G-AM-2	MSCI INC		04/30/2021	JPMORGAN CHASE & CO.		2,000,000	2,000,000	
55354G-AQ-3	MSCI INC		08/03/2021	MORGAN STANLEY		2,000,000	2,000,000	
626717-AJ-1	MURPHY OIL CORPORATION		01/28/2021	JPMORGAN CHASE & CO.		1,915,000	2,000,000	53,028
626717-AM-4	MURPHY OIL CORPORATION		10/14/2021	BANK OF AMERICA/MERRILL LYNCH		10,277,575	9,835,000	219,887
626717-AN-2	MURPHY OIL CORPORATION		11/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,984,375	3,750,000	77,518
626738-AF-5	MURPHY OIL USA INC		01/21/2021	RBC DOMINION SECURITIES		1,902,850	1,900,000	
632525-AY-7	NATIONAL AUSTRALIA BANK LTD	D	05/17/2021	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	
63633D-AF-1	NATIONAL HEALTH INVESTORS INC.		01/19/2021	WELLS FARGO		4,959,800	5,000,000	
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI		12/21/2021	ALLSTATE NEW JERSEY		10,369,430	10,000,000	109,806
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		11/01/2021	MORGAN STANLEY		1,500,000	1,500,000	
639057-AC-2	NATWEST GROUP PLC	D	06/09/2021	RBS SECURITIES INC		7,000,000	7,000,000	
63906Y-AD-0	NATWEST MARKETS PLC	D	09/24/2021	RBS SECURITIES INC		13,996,640	14,000,000	
63938C-AE-8	NAVIENT CORP		12/08/2021	Various		7,517,351	6,897,000	55,269
62878U-2A-9	NBN CO LTD	D	12/22/2021	Various		9,463,762	9,500,000	2,840
631704-AA-1	NCC 2021-1A A1 CLO		07/21/2021	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000	
631704-AB-9	NCC 2021-1A A2 CLO		07/21/2021	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000	
62886E-BA-5	NCR CORPORATION		03/29/2021	BANK OF AMERICA/MERRILL LYNCH		9,731,250	9,725,000	
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		07/01/2021	SCHEDULED PAY UP			1,797	
64083Y-AA-9	NESCO HOLDINGS II INC		03/17/2021	BANK OF AMERICA/MERRILL LYNCH		8,965,000	8,965,000	
64131R-AE-8	NEUB 2017-16SA CLO		03/03/2021	BANK OF AMERICA/MERRILL LYNCH		295,564	388,900	
64134M-AA-4	NEUB 2021-45A A CLO		10/07/2021	CREDIT SUISSE		30,000,000	30,000,000	
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC		09/29/2021	SUNTRUST INVESTMENT SERVICES, INC.		7,500,000	7,500,000	
644393-AB-6	NEW FORTRESS ENERGY INC		03/26/2021	MORGAN STANLEY		4,000,000	4,000,000	
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,382,830	1,289,000	17,029
651229-BB-1	NEWELL BRANDS INC		02/12/2021	Various		4,052,913	3,655,000	32,686
651229-AW-6	NEWELL RUBBERMAID INC		02/24/2021	STIFEL CAPITAL MARKETS		2,765,200	2,480,000	46,948
65249B-AA-7	NEWS CORP		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		8,200,000	8,200,000	
62928C-AA-0	NGPL PIPECO LLC		05/03/2021	WELLS FARGO		1,998,500	2,000,000	
65409Q-BH-4	NIELSEN FINANCE LLC/NIELSEN FINANC		05/24/2021	JPMORGAN CHASE & CO.		3,620,000	3,620,000	
65409Q-BK-7	NIELSEN FINANCE LLC/NIELSEN FINANC		05/24/2021	JPMORGAN CHASE & CO.		4,050,000	4,050,000	
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL	C	12/22/2021	Various		8,778,781	8,800,000	3,947
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LL	C	09/13/2021	JPMORGAN CHASE & CO.		3,998,480	4,000,000	

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654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP	C	03/04/2021	BANK OF AMERICA/MERRILL LYNCH		5,994,300	6,000,000	
654740-BT-5	NISSAN MOTOR ACCEPTANCE CORP	C	12/22/2021	Various		6,192,732	6,200,000	9,442
65535H-AW-9	NOMURA HOLDINGS INC	D	07/06/2021	NOMURA SECURITIES INTERNATIONAL INC		15,000,000	15,000,000	
65535H-AX-7	NOMURA HOLDINGS INC	D	07/06/2021	NOMURA SECURITIES INTERNATIONAL INC		8,000,000	8,000,000	
65535H-AY-5	NOMURA HOLDINGS INC	D	12/22/2021	Various		6,737,404	6,800,000	36,502
655664-AX-8	NORDSTROM INC		07/28/2021	EXCHANGE		1,000,000	1,000,000	7,028
666807-BM-3	NORTHROP GRUMMAN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,686,710	4,309,000	58,217
66977W-AS-8	NOVA CHEMICALS CORP	A	04/27/2021	HSBC SECURITIES, INC.		10,000,000	10,000,000	
66989H-AN-8	NOVARTIS CAPITAL CORP	C	12/21/2021	ALLSTATE NEW JERSEY		5,356,515	5,000,000	14,639
670001-AE-6	NOVELIS CORP		12/22/2021	NATIONAL GENERAL RE		1,053,915	1,000,000	18,736
629377-CE-0	NRG ENERGY INC		12/22/2021	Various		7,416,875	7,000,000	136,962
629377-CH-3	NRG ENERGY INC		11/30/2021	JPMORGAN CHASE & CO.		1,236,560	1,189,000	28,957
629377-CQ-3	NRG ENERGY INC		11/30/2021	Various		6,291,438	6,362,000	55,681
629377-CR-1	NRG ENERGY INC		11/03/2021	JPMORGAN CHASE & CO.		7,006,175	7,170,000	57,238
629377-CS-9	NRG ENERGY INC		08/09/2021	BARCLAYS		13,600,000	13,600,000	
67078A-AE-3	NVENT FINANCE SARL	D	11/08/2021	BANK OF AMERICA/MERRILL LYNCH		11,960,520	12,000,000	
62947Q-AZ-1	NXP BV	D	12/22/2021	Various		3,310,420	2,993,000	47,113
62954H-AC-2	NXP BV	D	08/20/2021	BANK OF AMERICA/MERRILL LYNCH		4,224,931	3,935,000	38,907
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION		06/29/2021	GOLDMAN, SACHS & CO.		1,547,000	1,700,000	26,331
674599-DD-4	OCCIDENTAL PETROLEUM CORPORATION		11/01/2021	BANK OF AMERICA/MERRILL LYNCH		1,301,370	1,000,000	417
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION		06/29/2021	GOLDMAN, SACHS & CO.		2,298,000	2,400,000	49,800
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION		02/26/2021	BARCLAYS		9,585,000	9,000,000	96,250
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION		01/06/2021	BANK OF AMERICA/MERRILL LYNCH		2,693,750	2,500,000	6,806
BAS1B8-VD-3	OCEANA AUS FIXED INCOME TRUST CL A	B	12/16/2021	DIRECT		8,064,090	8,064,090	
BAS1B8-VM-3	OCEANA AUS FIXED INCOME TRUST CL B	B	12/16/2021	DIRECT		2,016,023	2,016,023	
67706H-AW-8	OHALF 2013-1A A1R2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		993,977	1,000,000	2,526
680665-AK-2	OLIN CORP		12/01/2021	MIZUHO SECURITIES USA INC.		1,048,750	1,000,000	16,944
680665-AL-0	OLIN CORP		11/12/2021	Various		9,893,750	9,000,000	168,594
680665-AM-8	OLIN CORP		11/18/2021	BANK OF AMERICA/MERRILL LYNCH				
68163W-AA-7	OLYMPUS CORP	D	12/02/2021	MORGAN STANLEY		20,000,000	20,000,000	
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC		12/22/2021	Various		6,630,351	6,700,000	7,258
68235P-AJ-7	ONE GAS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		9,997,000	10,000,000	
68235P-AL-2	ONE GAS INC		12/22/2021	Various		6,182,539	6,200,000	3,703
682691-AA-8	ONEMAIN FINANCE CORP		11/30/2021	BANK OF AMERICA/MERRILL LYNCH		1,935,000	2,000,000	17,111
682691-AB-6	ONEMAIN FINANCE CORP		06/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,000,000	1,000,000	
682691-AC-4	ONEMAIN FINANCE CORP		08/04/2021	GOLDMAN, SACHS & CO.		5,775,000	5,775,000	
683715-AD-8	OPEN TEXT CORP	A	12/09/2021	Various		16,337,165	16,333,000	1,435
68372Q-AC-0	OPEN TEXT HOLDINGS INC	C	12/22/2021	Various		18,518,758	18,500,000	4,813
68404L-AA-0	OPTION CARE HEALTH INC		12/22/2021	Various		10,498,750	10,400,000	17,743
BAS14M-PA-3	OPTIORX LLC		12/30/2021	SCHEDULED PAY UP		1,509,386	1,509,386	
68389X-BC-8	ORACLE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,367,783	3,977,000	14,991
68389X-BT-1	ORACLE CORPORATION		12/22/2021	Various		11,103,914	10,461,000	63,709
68389X-BZ-7	ORACLE CORPORATION		12/09/2021	GOLDMAN, SACHS & CO.		10,514,000	10,000,000	79,083
68389X-CC-7	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		4,997,600	5,000,000	
68389X-CD-5	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		2,992,290	3,000,000	
68389X-CE-3	ORACLE CORPORATION		12/22/2021	Various		4,002,579	4,000,000	6,948
68622T-AA-9	ORGANON FINANCE 1 LLC		12/22/2021	Various		29,221,820	29,082,000	12,416
68622T-AB-7	ORGANON FINANCE 1 LLC		11/05/2021	Various		24,278,590	24,045,000	46,979
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		01/11/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000	
67108L-BA-0	OZLM 2014-6A B1S CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,959,357	2,000,000	9,529
67112G-AE-8	OZLM 2018-18A C CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		966,652	1,000,000	4,522
69306R-AA-4	P & L DEVELOPMENT LLC		08/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,570,750	3,450,000	65,358
694308-JQ-1	PACIFIC GAS & ELECTRIC UTILITIES		12/09/2021	GOLDMAN, SACHS & CO.		7,409,710	7,000,000	141,750
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY		05/13/2021	BARCLAYS		47,438,110	44,518,000	536,185
694308-JS-7	PACIFIC GAS AND ELECTRIC COMPANY		12/22/2021	NATIONAL GENERAL RE		1,194,142	1,200,000	4,648
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPANY		12/22/2021	Various		9,669,791	9,600,000	91,867
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY		12/22/2021	Various		7,766,289	7,800,000	467
69527A-AA-4	PACTIV EVERGREEN GROUP		09/17/2021	CREDIT SUISSE		3,000,000	3,000,000	
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		11/03/2021	BANK OF AMERICA/MERRILL LYNCH		2,626,250	2,500,000	66,753
70137W-AG-3	PARKLAND CORP	A	12/07/2021	Various		6,181,875	6,250,000	51,156
70137W-AL-2	PARKLAND CORP	A	11/08/2021	JPMORGAN CHASE & CO.		13,375,000	13,375,000	
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		07/19/2021	EXCHANGE		(84,375)		
69318F-AK-4	PBF HOLDING COMPANY LLC		02/26/2021	JEFFERIES & COMPANY, INC.		1,965,000	2,000,000	54,986
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC		11/12/2021	Various		4,702,031	4,700,000	15,573
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		06/03/2021	Various		12,416,556	12,415,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
709599-BC-7	PENSKE TRUCK LEASING CO LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		12,342,057	11,355,000	195,164
709599-BE-3	PENSKE TRUCK LEASING CO LP		12/22/2021	NATIONAL GENERAL RE		1,319,580	1,200,000	21,212
709599-BG-8	PENSKE TRUCK LEASING CO LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,780,087	2,595,000	11,678
709599-BM-5	PENSKE TRUCK LEASING CO LP		04/06/2021	WELLS FARGO		4,998,950	5,000,000	
69346V-AA-7	PERFORMANCE FOOD GROUP INC		12/02/2021	RBC DOMINION SECURITIES		1,604,250	1,550,000	12,077
71376L-AD-2	PERFORMANCE FOOD GROUP INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH		7,103,257	6,721,000	3,851
71376L-AE-0	PERFORMANCE FOOD GROUP INC		07/16/2021	Various		7,386,875	7,365,000	
714046-AM-1	PERKINELMER INC		09/08/2021	GOLDMAN, SACHS & CO.		14,989,200	15,000,000	
69336V-AB-7	PGT INNOVATIONS INC		10/26/2021	Various		10,180,000	10,200,000	16,528
718546-AW-4	PHILLIPS 66		08/18/2021	DEUTSCHE BANK AG		7,852,160	8,000,000	31,056
71951Q-AC-6	PHYSICIANS REALTY LP		12/22/2021	NATIONAL GENERAL RE		1,196,944	1,200,000	6,038
721283-AA-7	PIKE CORP		01/27/2021	MORGAN STANLEY		2,371,653	2,297,000	53,692
72147K-AE-8	PILGRIMS PRIDE CORP		12/22/2021	NATIONAL GENERAL RE		2,110,000	2,000,000	26,764
72147K-AF-5	PILGRIMS PRIDE CORP		03/25/2021	BARCLAYS		31,777,074	32,100,000	
72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN		08/19/2021	BANK MONTREAL / NESBITT BURNS		4,000,000	4,000,000	
72132Y-AL-9	PIPK 2020-6A AR2 CLO		04/23/2021	JPMORGAN CHASE & CO.		47,000,000	47,000,000	
727493-AC-2	PLANTRONICS INC		06/04/2021	Various		17,528,750	17,790,000	68,083
72815L-AA-5	PLAYTIKA HOLDING CORP		03/05/2021	BANK OF AMERICA/MERRILL LYNCH		3,320,000	3,320,000	
69688X-AS-0	PLMRS 2014-1A A1R2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		997,036	1,000,000	2,770
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION		12/22/2021	NATIONAL GENERAL RE		382,726	360,000	683
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC (		12/22/2021	NATIONAL GENERAL RE		1,134,173	1,084,000	15,703
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC (		12/22/2021	Various		2,833,407	2,687,000	9,525
737446-AN-4	POST HOLDINGS INC		12/07/2021	SEAPORT GROUP		5,281,250	5,000,000	112,500
737446-AP-9	POST HOLDINGS INC		12/13/2021	Various		8,296,500	7,900,000	80,422
737446-AQ-7	POST HOLDINGS INC		11/01/2021	BANK OF AMERICA/MERRILL LYNCH		584,199	580,000	1,341
737446-AR-5	POST HOLDINGS INC		10/15/2021	Various		6,717,188	6,750,000	28,438
693506-BN-6	PPG INDUSTRIES INC		12/21/2021	ALLSTATE NEW JERSEY		5,133,775	5,000,000	42,667
693506-BU-0	PPG INDUSTRIES INC		12/22/2021	Various		13,496,245	13,600,000	5,173
74165H-AB-4	PRIME HEALTHCARE SERVICES INC		04/27/2021	BARCLAYS		2,656,250	2,500,000	1,007
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)	C	11/05/2021	Various		20,292,125	20,299,000	137,648
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II		08/10/2021	BNP CAPITAL MARKETS		11,946,240	12,000,000	
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING		04/05/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
745310-AM-4	PUGET ENERGY INC		10/19/2021	EXCHANGE		5,000,000	5,000,000	41,302
747525-AT-0	QUALCOMM INCORPORATED		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,791,977	1,664,000	5,496
747262-AY-9	QVC INC		01/20/2021	JPMORGAN CHASE & CO.		4,708,000	4,400,000	91,147
747262-AZ-6	QVC INC		01/19/2021	JPMORGAN CHASE & CO.		2,926,000	2,800,000	51,382
74969P-AA-6	RADIOLOGY PARTNERS INC		10/08/2021	JPMORGAN CHASE & CO.		1,590,688	1,550,000	26,673
75041V-AA-2	RADIOLOGY PARTNERS INC		11/30/2021	JPMORGAN CHASE & CO.		1,022,500	1,000,000	31,090
75281A-AS-8	RANGE RESOURCES CORP		02/26/2021	BARCLAYS		3,970,000	4,000,000	57,958
75281A-BG-3	RANGE RESOURCES CORPORATION		03/17/2021	BARCLAYS		1,853,000	1,700,000	20,967
75281A-BJ-7	RANGE RESOURCES CORPORATION		12/09/2021	EXCHANGE		1,127,340	1,000,000	33,000
75508X-AA-4	RAYONIER LP		12/22/2021	Various		7,408,072	7,382,000	34,427
75606D-AL-5	REALOGY GROUP LLC		12/08/2021	Various		19,540,313	19,075,000	227,524
756109-AV-6	REALTY INCOME CORPORATION		12/22/2021	NATIONAL GENERAL RE		430,901	400,000	2,885
75888F-AG-0	REG13 2018-2A B CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,724,560	2,750,000	13,924
7591EP-AT-7	REGIONS FINANCIAL CORPORATION		12/22/2021	Various		3,776,681	3,800,000	5,200
75887V-AE-1	REGT9 2017-1A C CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,999,982	3,000,000	16,451
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND		12/21/2021	ALLSTATE NEW JERSEY		3,044,124	3,000,000	26,875
75972B-AA-9	RENESAS ELECTRONICS CORP	D	11/18/2021	BANK OF AMERICA/MERRILL LYNCH		26,000,000	26,000,000	
75972B-AB-7	RENESAS ELECTRONICS CORP	D	11/18/2021	BANK OF AMERICA/MERRILL LYNCH		22,000,000	22,000,000	
760759-AR-1	REPUBLIC SERVICES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,929,139	2,651,000	
760759-AU-4	REPUBLIC SERVICES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,859,776	2,678,000	25,292
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		02/09/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
76774L-AA-5	RITCHIE BROS HOLDINGS INC	C	12/13/2021	Various		14,451,250	14,250,000	
77314E-AA-6	ROCKET SOFTWARE INC		01/28/2021	RBC DOMINION SECURITIES		6,500,000	6,500,000	
77342K-AA-8	ROCKT 2018-2A A CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,960,015	8,000,000	22,360
77341K-AA-9	ROCKT 2021-1A A1 CLO		05/07/2021	CREDIT SUISSE		50,000,000	50,000,000	
775109-AY-7	ROGERS COMMUNICATIONS INC	A	12/22/2021	Various		741,130	710,000	6,550
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA		11/02/2021	Various		13,435,431	13,243,000	12,668
77578J-AC-2	ROLLS-ROYCE PLC	D	12/22/2021	Various		34,778,005	31,666,000	248,684
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		11/30/2021	Various		17,650,000	17,900,000	93,194
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		10/14/2021	Various		15,862,500	16,050,000	117,312
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		09/15/2021	MORGAN STANLEY		9,740,000	9,700,000	8,556
78081B-AH-6	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		19,320,047	19,500,000	99,450
78081B-AJ-2	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		14,282,104	14,500,000	107,844

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78355H-KM-0	RYDER SYSTEM INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		866,692	839,000	2,010
78409V-AD-6	S&P GLOBAL INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		712,748	626,000	1,113
785592-AX-4	SABINE PASS LIQUEFACTION LLC		02/26/2021	EXCHANGE		8,978,446	9,000,000	113,625
78574M-AA-1	SABRA HEALTH CARE LP		12/22/2021	Various		11,061,749	11,200,000	8,747
79586K-AC-5	SAMARCO MINERACAO SA	D	09/27/2021	JEFFERIES & COMPANY, INC.		1,147,250	1,600,000	
80007R-AK-1	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		14,237,428	14,250,000	40,613
80007R-AL-9	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		3,486,093	3,500,000	19,991
80007R-AM-7	SANDS CHINA LTD	D	09/09/2021	GOLDMAN, SACHS & CO.		2,993,430	3,000,000	
80007R-AP-0	SANDS CHINA LTD	D	09/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,987,350	5,000,000	
80007R-AR-6	SANDS CHINA LTD	D	09/09/2021	BARCLAYS		2,997,810	3,000,000	
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC	D	12/22/2021	Various		6,186,794	6,200,000	3,521
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	D	06/07/2021	JPMORGAN CHASE & CO.		22,000,000	22,000,000	
803014-AA-7	SANTOS FINANCE LTD.	D	12/22/2021	Various		5,028,075	5,000,000	5,372
78410G-AD-6	SBA COMMUNICATIONS CORP		01/06/2021	EXCHANGE		5,617,978	5,637,000	85,553
78410G-AE-4	SBA COMMUNICATIONS CORP		04/21/2021	Various		4,000,000	4,000,000	
78403D-AT-7	SBA TOWER TRUST		12/22/2021	Various		4,894,068	4,900,000	127
806851-AE-1	SCHLUMBERGER HOLDINGS CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,043,045	994,000	1,001
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		02/25/2021	STIFEL CAPITAL MARKETS		2,684,800	2,560,000	52,000
78397U-AA-8	SCIL IV LLC		10/19/2021	JPMORGAN CHASE & CO.		6,000,000	6,000,000	
810186-AV-8	SCOTTS MIRACLE-GRO CO/THE		08/10/2021	WELLS FARGO		5,000,000	5,000,000	
81180W-BF-7	SEAGATE HDD CAYMAN		12/14/2021	EXCHANGE		7,035,000	7,035,000	90,991
81211K-AZ-3	SEALED AIR CORPORATION		12/22/2021	Various		2,777,008	2,800,000	2,901
816196-AT-6	SELECT MEDICAL CORPORATION		02/23/2021	STIFEL CAPITAL MARKETS		4,290,000	4,000,000	6,944
81620*-AB-6	SELECT REHABILITATION INC		01/01/2021	EXCHANGE		6,984,240	7,000,000	105,000
BAS15F-Z0-8	SELECT REHABILITATION INC		01/01/2021	CANCELLED TRADE		(6,984,240)	(7,000,000)	(105,000)
81725W-AJ-2	SENSATA TECHNOLOGIES BV		12/22/2021	NATIONAL GENERAL RE		1,356,250	1,250,000	14,063
81725W-AK-9	SENSATA TECHNOLOGIES BV		05/26/2021	Various		5,132,188	5,125,000	22,486
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		12/22/2021	Various		8,043,540	8,025,000	4,111
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		12/22/2021	Various		2,174,671	2,023,000	16,487
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/02/2021	MORGAN STANLEY		9,982,900	10,000,000	
827048-AX-7	SILGAN HOLDINGS INC		02/03/2021	WELLS FARGO		9,994,500	10,000,000	
82967N-BA-5	SIRIUS XM RADIO INC		05/27/2021	MORGAN STANLEY		10,214,539	9,763,000	162,717
82967N-BG-2	SIRIUS XM RADIO INC		12/22/2021	NATIONAL GENERAL RE		998,750	1,000,000	19,594
82967N-BJ-6	SIRIUS XM RADIO INC		11/01/2021	Various		8,241,101	8,235,000	10,780
82967N-BL-1	SIRIUS XM RADIO INC		11/08/2021	Various		8,757,500	8,730,000	14,583
82967N-BM-9	SIRIUS XM RADIO INC		12/27/2021	Various		15,212,250	15,330,000	57,393
83001W-AC-8	SIX FLAGS THEME PARKS INC		07/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,016,729	2,803,000	9,811
78392B-AA-5	SK HYNIX INC	D	01/13/2021	BANK OF AMERICA/MERRILL LYNCH		6,786,808	6,800,000	
78392B-AB-3	SK HYNIX INC	D	01/13/2021	BANK OF AMERICA/MERRILL LYNCH		9,786,378	9,800,000	
78392B-AC-1	SK HYNIX INC	D	01/13/2021	BANK OF AMERICA/MERRILL LYNCH		9,502,848	9,600,000	
83088M-AK-8	SKYWORKS SOLUTIONS INC.		05/12/2021	JPMORGAN CHASE & CO.		1,999,040	2,000,000	
83088M-AL-6	SKYWORKS SOLUTIONS INC.		05/12/2021	JPMORGAN CHASE & CO.		2,988,420	3,000,000	
78454L-AL-4	SM ENERGY CO		12/15/2021	STIFEL CAPITAL MARKETS		2,010,000	2,000,000	5,000
78454L-AN-0	SM ENERGY CO		10/19/2021	MORGAN STANLEY		3,815,625	3,700,000	24,975
78454L-AW-0	SM ENERGY CO		11/05/2021	Various		1,841,875	1,750,000	42,972
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	D	06/08/2021	JPMORGAN CHASE & CO.		14,999,100	15,000,000	
78448T-AG-7	SMBC AVIATION CAPITAL LTD	D	10/07/2021	SMBC Nikko Securities America, Inc		8,479,005	8,500,000	
832248-BD-9	SMITHFIELD FOODS INC		09/08/2021	BARCLAYS		14,802,150	15,000,000	
83368R-BC-5	SOCIETE GENERALE SA	D	11/12/2021	Various		29,917,000	30,000,000	39,076
83368R-BD-3	SOCIETE GENERALE SA	D	06/02/2021	SOCIETE GENERALE		6,500,000	6,500,000	
83545G-BD-3	SONIC AUTOMOTIVE INC		11/30/2021	BANK OF AMERICA/MERRILL LYNCH		8,347,500	8,400,000	20,813
83545G-BE-1	SONIC AUTOMOTIVE INC		11/26/2021	Various		18,507,750	18,550,000	32,507
842400-HH-9	SOUTHERN CALIFORNIA EDISON COMPANY		08/05/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
842400-HK-2	SOUTHERN CALIFORNIA EDISON COMPANY		08/05/2021	JPMORGAN CHASE & CO.		14,998,650	15,000,000	
843646-AW-0	SOUTHERN POWER COMPANY		01/05/2021	JPMORGAN CHASE & CO.		2,992,650	3,000,000	
845437-BS-0	SOUTHWESTERN ELECTRIC POWER COMPAN		12/22/2021	Various		3,794,430	3,800,000	3,557
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		11/08/2021	BANK OF AMERICA/MERRILL LYNCH		2,078,505	1,938,000	20,255
845467-AT-6	SOUTHWESTERN ENERGY COMPANY		12/08/2021	JPMORGAN CHASE & CO.		9,500,000	9,500,000	
7846EL-AD-9	SPCM SA	D	09/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000	
7846EL-AE-7	SPCM SA	D	09/09/2021	BANK OF AMERICA/MERRILL LYNCH		5,350,000	5,350,000	
82671W-AC-9	SPEAK 2021-10A SUB CLO		11/19/2021	MORGAN STANLEY		5,258,200	6,100,000	
82670Q-AA-7	SPEAK 2021-9A A1 CLO		07/19/2021	JPMORGAN CHASE & CO.		21,000,000	21,000,000	
85205T-AL-4	SPIRIT AEROSYSTEMS INC		10/12/2021	GOLDMAN, SACHS & CO.		3,960,938	3,750,000	139,844
85205T-AM-2	SPIRIT AEROSYSTEMS INC		07/26/2021	JPMORGAN CHASE & CO.		2,630,003	2,487,000	4,939
84859B-AA-9	SPIRIT IP CAYMAN LTD		12/01/2021	BANK OF AMERICA/MERRILL LYNCH		12,741,835	11,434,000	165,020

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
85172F-AN-9	SPRINGLEAF FINANCE CORP		12/22/2021	NATIONAL GENERAL RE		1,140,000	1,000,000	19,198
852060-AD-4	SPRINT CAPITAL CORP		11/26/2021	CREDIT SUISSE		5,546,250	4,500,000	12,891
852234-AM-5	SQUARE INC		05/18/2021	GOLDMAN, SACHS & CO.		1,500,000	1,500,000	
85236F-AA-1	SRM ESCROW ISSUER LLC		06/24/2021	EXCHANGE		18,006,097	17,400,000	153,700
78471R-AB-2	SRS DISTRIBUTION INC		10/12/2021	BANK OF AMERICA/MERRILL LYNCH		4,616,038	4,570,000	34,361
78471R-AC-0	SRS DISTRIBUTION INC		11/03/2021	Various		13,026,973	12,754,000	157,069
78471R-AD-8	SRS DISTRIBUTION INC		11/08/2021	BARCLAYS		7,500,000	7,500,000	
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		12/22/2021	NATIONAL GENERAL RE		2,094,840	2,000,000	25,056
853496-AG-2	STANDARD INDUSTRIES INC		12/08/2021	DEUTSCHE BANK AG		4,720,313	4,750,000	89,475
854502-AH-4	STANLEY BLACK & DECKER INC		12/21/2021	ALLSTATE NEW JERSEY		2,287,598	2,000,000	8,500
855030-AN-2	STAPLES INC		12/22/2021	Various		3,972,500	4,000,000	55,833
855244-AV-1	STARBUCKS CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,648,942	4,381,000	26,529
85571B-AU-9	STARWOOD PROPERTY TRUST INC		10/07/2021	JPMORGAN CHASE & CO.		11,571,876	11,519,000	65,494
85571B-AW-5	STARWOOD PROPERTY TRUST INC		12/01/2021	JPMORGAN CHASE & CO.		4,500,000	4,500,000	
85855C-AA-8	STELLANTIS FINANCE US INC		09/08/2021	BNP CAPITAL MARKETS		15,000,000	15,000,000	
85855C-AB-6	STELLANTIS FINANCE US INC		09/08/2021	BNP CAPITAL MARKETS		8,000,000	8,000,000	
858912-AG-3	STERICYCLE INC		10/21/2021	GOLDMAN, SACHS & CO.		1,985,000	2,000,000	21,528
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		05/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,500,000	3,500,000	
86562M-BM-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		683,295	640,000	7,908
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,235,539	3,977,000	25,421
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	SMBC Nikko Securities America, Inc		4,500,000	4,500,000	
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D	09/13/2021	SMBC Nikko Securities America, Inc		17,000,000	17,000,000	
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD	D	03/18/2021	GOLDMAN, SACHS & CO.		2,499,400	2,500,000	
86614R-AN-7	SUMMIT MATERIALS LLC		10/06/2021	JEFFERIES & COMPANY, INC.		1,562,730	1,500,000	18,156
86765L-AQ-0	SUNOCO LP		12/22/2021	NATIONAL GENERAL RE		2,080,000	2,000,000	22,333
86765L-AT-4	SUNOCO LP		12/01/2021	Various		6,401,970	6,410,000	43,415
86765L-AU-1	SUNOCO LP		10/14/2021	Various		2,015,000	2,000,000	
86787E-AV-9	SUNTRUST BANK/ATLANTA GA		12/21/2021	ALLSTATE NEW JERSEY		2,131,560	2,083,333	24,132
86964W-AL-6	SUZANO AUSTRIA GMBH	D	09/08/2021	BANK OF AMERICA/MERRILL LYNCH		7,898,480	8,000,000	
87162W-AC-4	SYNNEX CORP		07/29/2021	BANK OF AMERICA/MERRILL LYNCH		14,989,500	15,000,000	
871829-AZ-0	SYSCO CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		614,116	547,000	5,128
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,058,822	1,657,000	8,055
87422V-AA-6	TALEN ENERGY SUPPLY LLC		03/04/2021	Various		1,590,500	1,900,000	33,276
87422V-AE-8	TALEN ENERGY SUPPLY LLC		03/04/2021	RBC DOMINION SECURITIES		1,387,500	1,500,000	23,188
87422V-AF-5	TALEN ENERGY SUPPLY LLC		12/22/2021	NATIONAL GENERAL RE		895,000	1,000,000	7,451
87612B-BT-8	TARGA RESOURCES PARTNERS LP		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		6,595,000	6,595,000	
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		12/22/2021	NATIONAL GENERAL RE		1,085,000	1,000,000	20,073
87927V-AM-0	TELECOM ITALIA CAPITAL	D	11/22/2021	WELLS FARGO		3,112,500	3,000,000	27,000
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		9,998,100	10,000,000	
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED		12/22/2021	Various		26,547,137	26,600,000	8,100
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		12/22/2021	NATIONAL GENERAL RE		1,423,162	1,400,000	8,663
879971M-BD-4	TELUS CORPORATION	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,641,038	3,314,000	34,797
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		12/08/2021	Various		21,819,628	21,593,000	90,499
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		11/09/2021	Various		10,099,368	10,133,000	30,355
88033G-DL-1	TENET HEALTHCARE CORPORATION		12/22/2021	Various		35,317,313	35,150,000	190,276
88033G-DN-7	TENET HEALTHCARE CORPORATION		11/16/2021	GOLDMAN, SACHS & CO.		23,100,000	23,100,000	
88104L-AC-7	TERRAFORM POWER OPERATING LLC		02/25/2021	STIFEL CAPITAL MARKETS		5,157,500	5,000,000	18,299
885160-AA-9	THOR INDUSTRIES INC		10/27/2021	Various		22,710,280	22,710,000	6,467
88731E-AF-7	TIME WARNER ENTERTAINMENT CMPNY LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,867,248	2,453,000	60,490
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2021	Various		88,412	88,412	
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2021	SCHEDULED PAY UP		85,208	85,208	
87264A-CR-4	T-MOBILE US INC		12/01/2021	Various		24,505,715	24,500,000	
87264A-BB-0	T-MOBILE USA INC		05/26/2021	EXCHANGE		28,883,060	28,500,000	113,604
87264A-BD-6	T-MOBILE USA INC		05/26/2021	EXCHANGE		4,998,160	5,000,000	21,354
87264A-BS-3	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK AG		2,850,000	2,850,000	
87264A-BT-1	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK AG		950,000	950,000	
87264A-BV-6	T-MOBILE USA INC		04/13/2021	Various		10,866,916	10,750,000	11,177
87264A-BX-2	T-MOBILE USA INC		05/26/2021	EXCHANGE		10,498,999	10,500,000	7,219
87264A-BZ-7	T-MOBILE USA INC		05/26/2021	EXCHANGE		17,475,235	17,500,000	73,646
87264A-CA-1	T-MOBILE USA INC		12/02/2021	Various		29,631,963	29,500,000	172,513
87264A-CB-9	T-MOBILE USA INC		05/26/2021	EXCHANGE		2,081,552	2,000,000	14,308
87264A-CD-5	T-MOBILE USA INC		05/10/2021	JPMORGAN CHASE & CO.		3,105,750	3,075,000	14,414
87264A-CE-3	T-MOBILE USA INC		05/10/2021	JPMORGAN CHASE & CO.		3,105,750	3,075,000	14,948
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	07/01/2021	ALLSTATE LIFE INSURANCE CO		7,569,755	7,569,755	
89055F-AB-9	TOPBUILD CORP		12/02/2021	Various		21,982,575	21,965,000	185,232

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89055F-AC-7	TOPBUILD CORP		09/28/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000	
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		751,244	713,000	3,327
89352H-AW-9	TRANSCANADA PIPELINES LTD	A	12/22/2021	NATIONAL GENERAL RE		2,809,657	2,522,000	11,016
893647-BE-6	TRANSDIGM INC		03/04/2021	CANTOR FITZGERALD		13,240,625	12,500,000	369,358
893647-BP-1	TRANSDIGM INC		09/24/2021	EXCHANGE		6,800,000	6,800,000	60,279
87265H-AF-6	TRI POINTE GROUP INC		01/13/2021	BANK OF AMERICA/MERRILL LYNCH		1,717,200	1,590,000	10,203
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD		12/22/2021	Various		3,788,634	3,800,000	3,052
89680Y-AB-1	TRITON CONTAINER INTERNATIONAL LTD		12/22/2021	Various		2,590,398	2,600,000	288
89680Y-AD-7	TRITON CONTAINER INTERNATIONAL LTD		12/22/2021	Various		13,179,964	13,200,000	3,627
89680E-AA-7	TRITON WATER HOLDINGS INC		03/18/2021	Various		9,140,000	9,000,000	
75602B-AA-7	TRUCK HERO INC		12/20/2021	Various		16,835,926	16,624,000	267,710
87305R-AK-5	TTM TECHNOLOGIES INC		11/03/2021	Various		3,821,875	3,825,000	3,556
902118-BS-6	TYCO INTERNATIONAL FINANCE SA		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,379,828	1,326,000	19,680
90353T-AK-6	UBER TECHNOLOGIES INC		08/09/2021	MORGAN STANLEY		6,650,000	6,650,000	
902674-YK-0	UBS AG (LONDON BRANCH)	D	08/03/2021	UNION BANK OF SWITZERLAND		17,992,620	18,000,000	
902613-AB-4	UBS GROUP AG	D	12/21/2021	ALLSTATE NEW JERSEY		3,990,836	4,000,000	15,792
902613-AH-1	UBS GROUP AG	D	12/22/2021	Various		30,171,276	30,200,000	6,574
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG	D	12/22/2021	NATIONAL GENERAL RE		2,185,494	2,000,000	15,354
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP		09/15/2021	JPMORGAN CHASE & CO.		3,990,000	3,990,000	
907818-FB-9	UNION PACIFIC CORPORATION		12/22/2021	NATIONAL GENERAL RE		2,209,772	2,000,000	22,817
90932L-AG-2	UNITED AIRLINES INC		11/23/2021	Various		12,631,168	12,363,000	30,793
90932L-AH-0	UNITED AIRLINES INC		11/29/2021	BARCLAYS		6,183,000	6,183,000	15,856
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		01/25/2021	GOLDMAN, SACHS & CO.		3,000,000	3,000,000	
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC		12/22/2021	NATIONAL GENERAL RE		1,022,500	1,000,000	19,583
911163-AA-1	UNITED NATURAL FOODS INC		10/14/2021	Various		6,922,500	6,500,000	80,719
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		05/13/2021	CANTOR FITZGERALD		5,256,355	5,018,000	1,080
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		07/30/2021	MORGAN STANLEY		7,115,000	7,115,000	
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,026,422	2,807,000	38,421
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		11/15/2021	JPMORGAN CHASE & CO.		4,300,000	4,300,000	
913229-AA-8	UNITED WHOLESALE MTGE LLC		11/12/2021	Various		9,762,813	9,775,000	7,696
913903-AV-2	UNIVERSAL HEALTH SERVICES INC		12/07/2021	Various		15,385,912	15,528,000	60,410
913903-AX-8	UNIVERSAL HEALTH SERVICES INC		12/02/2021	Various		17,381,587	17,485,000	20,079
913903-AY-6	UNIVERSAL HEALTH SERVICES INC		12/22/2021	Various		2,781,633	2,800,000	6,949
914906-AU-6	UNIVISION COMMUNICATIONS INC		11/03/2021	BANK OF AMERICA/MERRILL LYNCH		810,938	750,000	21,255
914906-AV-4	UNIVISION COMMUNICATIONS INC		10/01/2021	Various		9,459,844	9,415,000	25,125
90320B-AA-7	UPC BROADBAND FINCO BV	D	04/07/2021	BANK OF AMERICA/MERRILL LYNCH		13,475,000	13,475,000	
91159H-HN-3	US BANCORP		12/22/2021	NATIONAL GENERAL RE		501,696	484,000	4,790
91159H-HX-1	US BANCORP		12/22/2021	NATIONAL GENERAL RE		669,092	648,000	6,134
90290M-AD-3	US FOODS INC		11/02/2021	Various		16,193,750	16,000,000	105,556
90290M-AE-1	US FOODS INC		11/16/2021	WELLS FARGO		5,625,000	5,625,000	
91740P-AF-5	USA COMPRESSION PARTNERS LP		11/02/2021	GOLDMAN, SACHS & CO.		4,244,480	4,096,000	49,280
91913Y-BC-3	VALERO ENERGY CORPORATION		11/18/2021	JPMORGAN CHASE & CO.		27,929,720	28,000,000	
91913Y-BD-1	VALERO ENERGY CORPORATION		11/18/2021	JPMORGAN CHASE & CO.		28,058,231	28,150,000	
92047W-AD-3	VALVOLINE INC		12/09/2021	BANK OF AMERICA/MERRILL LYNCH		2,010,000	2,000,000	11,688
92047W-AG-6	VALVOLINE INC		11/02/2021	Various		7,860,000	8,000,000	77,938
92240M-BJ-6	VECTOR GROUP LTD ABS		11/03/2021	Various		9,253,800	8,660,000	74,182
92277G-AD-9	VENTAS REALTY LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		722,785	663,000	4,144
923260-AC-7	VENTR 2021-42A A1A CLO		03/15/2021	NOMURA SECURITIES INTERNATIONAL INC		7,000,000	7,000,000	
92343E-AM-4	VERISIGN INC		12/22/2021	Various		5,795,008	5,800,000	420
92346L-AE-3	VERITAS US INC		07/15/2021	MORGAN STANLEY		4,170,000	4,000,000	115,000
92343V-ER-1	VERIZON COMMUNICATIONS INC		12/22/2021	NATIONAL GENERAL RE		1,022,585	900,000	9,848
92343V-ES-9	VERIZON COMMUNICATIONS INC		12/22/2021	Various		10,328,599	8,864,000	134,985
92343V-GH-1	VERIZON COMMUNICATIONS INC		12/22/2021	Various		15,392,924	15,400,000	2,100
92535U-AB-0	VERTIV GROUP CORP		10/15/2021	Various		5,761,875	5,750,000	
92556V-AB-2	VIATRIS INC		10/29/2021	EXCHANGE		16,742,663	16,725,000	97,353
92556V-AC-0	VIATRIS INC		12/22/2021	Various		12,204,679	12,200,000	89,253
92556V-AD-8	VIATRIS INC		10/29/2021	EXCHANGE		8,476,587	8,500,000	80,963
925550-AF-2	VIAVI SOLUTIONS INC		09/23/2021	Various		7,742,620	7,707,000	
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		08/04/2021	JPMORGAN CHASE & CO.		1,797,750	1,700,000	33,309
92676X-AF-4	VIKIKNG CRUISES LTD		01/28/2021	WELLS FARGO		2,000,000	2,000,000	
92682R-AA-0	VIKIKNG CRUISES LTD		02/10/2021	Various		8,956,250	8,900,000	4,200
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	D	12/22/2021	NATIONAL GENERAL RE		2,108,320	2,000,000	11,306
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		12/22/2021	NATIONAL GENERAL RE		2,070,870	2,000,000	39,688
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		12/22/2021	Various		6,496,875	6,500,000	17,014
92858R-AB-6	VMED O2 UK FINANCING I PLC	D	07/12/2021	JPMORGAN CHASE & CO.		3,627,000	3,600,000	5,700

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928563-AJ-4	VMWARE INC		12/22/2021	Various		16,148,172	16,200,000	6,533
928563-AK-1	VMWARE INC		12/22/2021	Various		4,150,411	4,200,000	8,400
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	12/21/2021	ALLSTATE NEW JERSEY		1,057,707	1,000,000	4,486
928881-AA-9	VONTIER CORP		12/22/2021	Various		17,951,646	17,957,000	56,503
928881-AC-5	VONTIER CORP		12/22/2021	Various		11,790,328	11,880,000	10,152
92914X-AL-3	VOYA_15-2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,132,095	3,140,860	7,201
929566-AL-1	WABASH NATIONAL CORPORATION		11/23/2021	Various		8,414,219	8,425,000	2,344
254687-CP-9	WALT DISNEY CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		550,513	464,000	7,435
25468P-DK-9	WALT DISNEY CO		12/21/2021	ALLSTATE NEW JERSEY		2,117,106	2,000,000	21,333
93627C-AB-7	WARRIOR MET COAL INC		11/19/2021	GOLDMAN, SACHS & CO.		6,208,938	6,250,000	
93710W-AA-3	WASH MULTIFAMILY LAUNDRY SYSTEMS L		04/08/2021	BARCLAYS		3,250,000	3,250,000	
941053-AH-3	WASTE CONNECTIONS INC		12/21/2021	ALLSTATE NEW JERSEY		2,251,964	2,000,000	4,722
92939U-AG-1	WEC ENERGY GROUP INC		12/06/2021	JPMORGAN CHASE & CO.		15,961,760	16,000,000	
94974B-FC-9	WELLS FARGO & COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,150,803	1,110,000	12,195
94974B-GP-9	WELLS FARGO & COMPANY		12/22/2021	Various		3,211,823	2,892,000	25,667
95000U-2A-0	WELLS FARGO & COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,514,568	6,629,000	25,738
95000U-2F-9	WELLS FARGO & COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,959,526	1,767,000	2,196
95000U-2H-5	WELLS FARGO & COMPANY		12/22/2021	NATIONAL GENERAL RE		409,800	400,000	1,390
95040Q-AN-4	WELLTOWER INC		12/22/2021	Various		14,747,958	14,800,000	7,927
95081Q-AN-4	WESCO DISTRIBUTION INC		06/22/2021	CANTOR FITZGERALD		2,088,195	1,938,000	3,452
95081Q-AP-9	WESCO DISTRIBUTION INC		12/22/2021	NATIONAL GENERAL RE		2,190,440	2,000,000	2,819
958102-AQ-8	WESTERN DIGITAL CORPORATION		12/07/2021	BANK OF AMERICA/MERRILL LYNCH		6,987,120	7,000,000	
958102-AR-6	WESTERN DIGITAL CORPORATION		12/07/2021	JPMORGAN CHASE & CO.		14,958,900	15,000,000	
959802-AZ-2	WESTERN UNION CO/THE		12/22/2021	Various		13,391,877	13,600,000	34,620
960413-AX-0	WESTLAKE CHEMICAL CORP		12/22/2021	NATIONAL GENERAL RE		787,750	800,000	2,392
961214-EX-7	WESTPAC BANKING CORP	D	11/08/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
962166-BX-1	WEYERHAEUSER COMPANY		12/22/2021	NATIONAL GENERAL RE		2,221,572	2,000,000	8,222
96351C-AA-4	WHITE CAP PARENT LLC		02/03/2021	DEUTSCHE BANK AG		6,081,390	6,000,000	2,750
969457-BY-5	WILLIAMS COMPANIES INC		12/22/2021	Various		4,221,931	4,200,000	13,390
96950F-AQ-7	WILLIAMS PARTNERS LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,205,273	1,989,000	35,769
92933B-AR-5	WMG ACQUISITION CORP		11/02/2021	WELLS FARGO		2,933,400	3,000,000	19,750
92933B-AT-1	WMG ACQUISITION CORP		11/17/2021	CREDIT SUISSE		8,179,463	8,250,000	
92940P-AB-0	WRKCO INC		12/22/2021	Various		7,372,141	6,301,000	85,546
96145D-AB-1	WRKCO INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,359,938	1,263,000	11,157
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		12/22/2021	NATIONAL GENERAL RE		2,046,320	2,000,000	30,868
98372M-AC-9	XENIA HOTELS & RESORTS INC		06/15/2021	Various		11,618,480	11,378,000	18,289
984121-CJ-0	XEROX CORPORATION		11/03/2021	SEAPORT GROUP		5,726,875	5,500,000	98,694
98625U-AY-8	YCLO 2016-1A CR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,990,064	4,000,000	21,644
98625T-AN-5	YCLO_2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,749,793	7,945,000	32,369
98888B-AN-6	ZAIS 2020-14A A1AR CLO		04/08/2021	GOLDMAN, SACHS & CO.		8,000,000	8,000,000	
98888D-AN-2	ZAIS 2020-15A A1R CLO		07/29/2021	JEFFERIES & COMPANY, INC.		10,000,000	10,000,000	
98875J-AS-3	ZAIS 2020-16A A1R CLO		10/14/2021	JEFFERIES & COMPANY, INC.		30,000,000	30,000,000	
98919V-AA-3	ZAYO GROUP LLC/ZAYO CAPITAL INC		12/22/2021	NATIONAL GENERAL RE		983,995	1,000,000	12,333
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		12/22/2021	Various		12,794,140	12,800,000	2,256
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,466,475,609	8,379,723,768	31,153,105
00912X-BJ-2	AIR LEASE CORPORATION		03/04/2021	STIFEL CAPITAL MARKETS		5,047,500	5,100,000	1,550
00912X-BK-9	AIR LEASE CORPORATION		10/05/2021	BANK OF AMERICA/MERRILL LYNCH		18,000,000	18,000,000	
00928Q-AW-1	AIRCASTLE LTD		06/03/2021	RBC DOMINION SECURITIES		5,000,000	5,000,000	
02005N-BM-1	ALLY FINANCIAL INC		04/19/2021	LOOP CAPITAL MARKETS		15,000,000	15,000,000	
05565A-HN-6	BNP PARIBAS SA	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,157,816	1,061,000	18,744
05565A-SK-0	BNP PARIBAS SA	D	02/18/2021	BNP CAPITAL MARKETS		7,000,000	7,000,000	
14040H-CF-0	CAPITAL ONE FINANCIAL CORPORATION		12/22/2021	Various		8,797,000	8,800,000	1,843
808513-BK-0	CHARLES SCHWAB CORPORATION (THE)		03/15/2021	CREDIT SUISSE		5,000,000	5,000,000	
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		12/22/2021	Various		2,801,000	2,800,000	150
25746U-DM-8	DOMINION ENERGY INC		12/01/2021	JPMORGAN CHASE & CO.		7,000,000	7,000,000	
281020-AS-6	EDISON INTERNATIONAL		03/02/2021	WELLS FARGO		16,000,000	16,000,000	
29273V-AH-3	ENERGY TRANSFER LP		04/05/2021	EXCHANGE		11,541,500	14,075,000	122,179
29273V-AJ-9	ENERGY TRANSFER LP		04/05/2021	EXCHANGE		8,447,325	9,545,000	87,827
29273V-AM-2	ENERGY TRANSFER LP		04/05/2021	EXCHANGE		4,725,000	4,725,000	130,922
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC		12/22/2021	NATIONAL GENERAL RE		2,272,500	2,000,000	25,967
404280-AS-8	HSBC HOLDINGS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		858,600	795,000	14,641
404280-BL-2	HSBC HOLDINGS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		865,556	795,000	5,168
48128B-AN-1	JPMORGAN CHASE & CO		05/05/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
53079E-BL-7	LIBERTY MUTUAL GROUP INC		01/27/2021	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000	
53079E-BM-5	LIBERTY MUTUAL GROUP INC		08/11/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
65559C-AD-3	NORDEA BANK ABP	D	08/24/2021	GOLDMAN, SACHS & CO.		6,600,000	6,600,000	
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (		09/08/2021	PNC CAPITAL MARKETS LLC		9,000,000	9,000,000	
853254-CD-0	STANDARD CHARTERED PLC	D	08/10/2021	SOCIETE GENERALE		10,000,000	10,000,000	
92840M-AC-6	VISTRA CORP		12/07/2021	GOLDMAN, SACHS & CO.		9,500,000	9,500,000	
949746-TD-3	WELLS FARGO & COMPANY		01/19/2021	WELLS FARGO		14,000,000	14,000,000	
4899999. Subtotal - Bonds - Hybrid Securities						184,613,798	187,796,000	408,991
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		12/17/2021	Various	0.000	184,496,726		
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		12/17/2021	Various	0.000	3,488,662		
8099999. Subtotal - Bonds - SVO Identified Funds						187,985,388		
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	12/13/2021	Various		9,916,332	10,000,000	
BAS1B9-CH-3	ABG INTERMEDIATE 2ND LIEN TL		12/28/2021	BANK OF AMERICA/MERRILL LYNCH		330,900	333,400	
00488P-AP-0	ACRISURE LLC 2021-2 ADD TL		12/07/2021	JPMORGAN CHASE & CO.		1,488,750	1,500,000	
00488P-AL-9	ACRISURE LLC 220 TL		03/09/2021	Various		3,610,418	3,625,000	
00510D-AB-0	ACURIS FINANCE US INITIAL TL		03/30/2021	Various		7,551,750	7,500,000	
00687M-AB-7	Adient US LLC Initial Term Loan		03/09/2021	Various		(1,461)		
00687M-AC-5	ADIENT US LLC TLB		06/07/2021	BANK OF AMERICA/MERRILL LYNCH		7,992,522	8,000,000	
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL		04/19/2021	Various		4,487,529	4,500,000	
00709L-AG-2	ADMI CORP AKA ASPEN DENTAL TL		02/02/2021	RBC DOMINION SECURITIES				
00766W-AV-5	AECOM TECHNOLOGIES TLB		06/07/2021	BANK OF AMERICA/MERRILL LYNCH		9,455,997	9,500,000	
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		12/31/2021	Various		5,607,336	7,756,541	1,382
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		04/20/2021	Various		(4,791,241)		
01449K-AB-8	ALERA GROUP INTERMEDIATE HOLD TLB		03/19/2021	JPMORGAN CHASE & CO.		(1,125)		
01642P-BB-1	ALIXPARTNERS LLP		03/11/2021	BANK OF AMERICA/MERRILL LYNCH		14,518,705	14,500,000	
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		03/02/2021	Various		(2,154,578)		
01957T-AH-0	ALLIED UNIVERSAL HOLDCO USDOL TL		05/14/2021	EXCHANGE		7,719,733	7,712,380	
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		08/25/2021	JPMORGAN CHASE & CO.		6,428,238	6,460,541	
02376C-BJ-3	AMERICAN AIRLINES INC. TL		11/24/2021	Various		7,990,639	8,000,000	
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		05/14/2021	BANK OF AMERICA/MERRILL LYNCH		9,462,807	9,500,000	
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		10/08/2021	RBC DOMINION SECURITIES		980,369	1,246,787	
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		12/22/2021	Jefferies & Company, Inc.		6,985,661	7,142,802	
03827F-AX-9	APPLIED SYSTEMS INC TLB		07/07/2021	Various		2,462,906	2,476,926	
03852J-AS-0	ARAMARK SERVICES INC TLB		05/24/2021	JPMORGAN CHASE & CO.		15,952,694	16,000,000	
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		03/17/2021	Various		7,460,333	7,500,000	
03952H-AB-0	ARCHES BUYER INC (ANCESTRY.COM) TL		03/01/2021	CREDIT SUISSE				
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	11/12/2021	UNION BANK OF SWITZERLAND		(988)		
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		02/23/2021	GOLDMAN SACHS		(6,543)		
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL		08/05/2021	UNION BANK OF SWITZERLAND		1,488,750	1,500,000	
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		04/14/2021	Various		7,464,383	7,481,228	
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		05/17/2021	BANK OF AMERICA/MERRILL LYNCH		5,001,726	5,000,000	
04765B-AJ-1	ATKORE INTERNATIONAL ITL		06/07/2021	JPMORGAN CHASE & CO.		9,950,000	10,000,000	
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		07/07/2021	Various		(3,393)		
BAS0TW-S6-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	03/05/2021	DEUTSCHE BANK AG		6,931,985	7,000,000	
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		03/19/2021	GOLDMAN, SACHS & CO.		(938)		
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		05/26/2021	GOLDMAN, SACHS & CO.		4,465,625	4,500,000	
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		08/16/2021	BARCLAYS		422,858	425,943	
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	04/15/2021	DEUTSCHE BANK AG		5,964,676	5,989,975	
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		03/02/2021	BARCLAYS		3,010,990	3,000,000	
C9413P-BB-8	Bausch Health Companies Inc. (fk		04/19/2021	DEUTSCHE BANK AG		4,988,648	5,000,000	
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL		06/11/2021	Various		10,405,519	10,457,920	
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		04/14/2021	Various		(8,161,409)		
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		05/20/2021	Various		6,008,934	6,000,000	
08078U-AF-0	Belron Finance US LLC Term Loan		08/10/2021	Various		13,027,246	13,147,753	
08078U-AE-3	BELRON FINANCE US LLC TL B		05/21/2021	Various		1,609,476	1,620,896	
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		04/13/2021	BANK OF AMERICA/MERRILL LYNCH				
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL		04/16/2021	Various		11,182,785	11,211,946	
09179F-AU-6	BJS WHOLESALE CLUB INC		06/24/2021	Various		7,631,982	7,625,898	
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		07/16/2021	Various		22,956,475	22,949,826	
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		04/05/2021	Various		9,766,286	9,779,686	
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		05/07/2021	Various		9,498,071	9,481,250	
12685L-AG-5	CABLE ONE INC TL B4		06/16/2021	WELLS FARGO		12,971,169	13,000,000	
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL		12/17/2021	CREDIT SUISSE		2,005,000	2,000,000	
12769L-AB-5	CAESARS RESORT COLLECTION TLB		03/25/2021	CREDIT SUISSE		10,910,212	11,000,000	
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		04/13/2021	MORGAN STANLEY		7,433,225	7,461,034	
13134M-BT-9	CALPINE CORP		01/01/2021	EXCHANGE		(31,250)		

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L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		04/23/2021	BANK OF AMERICA/MERRILL LYNCH		6,130,934	6,150,575	
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		03/02/2021	BANK OF AMERICA/MERRILL LYNCH		2,491,804	2,500,000	
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		10/08/2021	Various		7,000,404	6,994,987	
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B		10/12/2021	BANK OF AMERICA/MERRILL LYNCH		8,977,500	9,000,000	
12510E-AC-1	CCI BUYER INC TL		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		13,567,373	13,500,000	
15643X-AC-2	CENTURI GROUP INC TLB		09/09/2021	WELLS FARGO		990,000	1,000,000	
15963C-AC-0	CHARIOT BUYER ITL		12/23/2021	WELLS FARGO		4,482,618	4,500,000	
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		04/01/2021	BANK MONTREAL / NESBITT BURNS		(910)		
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		03/22/2021	Jefferies & Company, Inc.		2,607,472	2,600,000	
17148P-AF-8	Churchill Downs Incorporated TLB		03/23/2021	JPMORGAN CHASE & CO.		997,500	1,000,000	
17187M-AS-9	CINCINNATI BELL INC TLB2		12/02/2021	GOLDMAN SACHS		746,250	750,000	
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		05/11/2021	Various		(16,863)		
17288Y-AD-4	CITADEL SECURITIES LP TL B		05/19/2021	Various		10,612,056	10,650,000	
17875L-AL-3	CITYCENTER HOLDINGS LLC		03/05/2021	Various		(1,523,932)		
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		12/27/2021	Various		13,687,046	13,700,074	
18143E-AF-6	CLARK EQUIPMENT COMPANY TL		06/18/2021	BANK OF AMERICA/MERRILL LYNCH		6,965,000	7,000,000	
18449E-AF-7	CLEAN HARBORS INC ITLB		10/15/2021	GOLDMAN SACHS		7,960,000	8,000,000	
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		04/08/2021	Various		2,353,152	2,493,540	
20337E-AQ-4	COMMSCOPE INC TLB		03/12/2021	Various		9,025,618	9,000,000	
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL	D	12/17/2021	EXCHANGE		728,050	744,375	
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1		05/04/2021	Various		7,567,938	7,582,766	
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		01/01/2021	GOLDMAN SACHS		(2,941)		
40416V-AE-5	CORE & MAIN LP TLB		08/01/2021	EXCHANGE		841,192	844,375	
40416V-AB-1	CORE AND MAIN LP TL		08/01/2021	JPMORGAN CHASE & CO.				
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		12/22/2021	Various		7,727,552	7,769,012	
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		12/31/2021	DIRECT			493,219	
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		12/31/2021	Various		3,730,498	3,741,117	
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		03/25/2021	JPMORGAN CHASE & CO.		12,886,250	13,000,000	
23308U-AG-9	DCG ACQUISTION CORP TL		04/13/2021	JPMORGAN CHASE & CO.		1,999,926	1,994,938	
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3	D	07/12/2021	Various		4,945,903	5,000,000	
25460H-AB-8	DIRECTV FINANCING LLC TL		08/16/2021	Various		6,780,370	6,750,000	
BAS1AU-XB-7	DRIVEN HOLDINGS LLC		12/23/2021	JPMORGAN CHASE & CO.		995,000	1,000,000	
23345N-AB-1	DT MIDSTREAM INC. TL B		09/15/2021	Various		9,979,792	10,000,000	
23341M-AC-5	DUNN PAPER TLB		07/01/2021	EXCHANGE		(8,943)		
26826Y-AB-8	E2OPEN INC TERM LOAN B		09/07/2021	Various		4,986,394	5,000,000	
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		04/19/2021	BANK OF AMERICA/MERRILL LYNCH		2,987,624	2,992,500	
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		12/09/2021	Various		12,590,241	12,652,145	
28031F-AD-2	EDGEWATER GENERATION LLC TER		04/09/2021	Various		3,958,416	3,972,615	
N2820E-AC-2	EG GROUP LIMITED	D	03/16/2021	BARCLAYS		5,988,396	6,000,000	
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL		06/24/2021	Various		10,979,203	11,000,000	
72766T-AD-1	ELEMENT SOLUTIONS INC TLB1		10/07/2021	GOLDMAN SACHS		495,894	498,728	
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		06/16/2021	Various		8,523,681	8,541,667	
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		03/01/2021	GOLDMAN, SACHS & CO.		7,008,750	7,000,000	
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		03/08/2021	Various		5,009,313	5,000,000	
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		09/02/2021	Various		5,587,686	5,617,443	
26908B-AK-9	ESH HOSPITLALITY INC TL B		03/23/2021	Various		(1,220,604)		
30034U-AC-4	EVERI HOLDINGS INC TL B		08/05/2021	JEFFERIES & COMPANY, INC.		2,493,750	2,500,000	
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		03/22/2021	Various		(2,938,487)		
30233P-AG-5	EYECARE PARTNERS LLC DELAYED DRAW		12/30/2021	CREDIT SUISSE		136,023	136,364	
30233P-AB-6	EYECARE PARTNERS LLC TL		03/02/2021	Various		4,446,015	4,496,622	
30233P-AH-3	EYECARE PARTNERS LLC TL		11/17/2021	CREDIT SUISSE		798,000	800,000	
31732F-AR-7	FILTRATION GROUP CORP INTL		10/29/2021	GOLDMAN SACHS		698,250	700,000	
31732F-AM-8	FILTRATION GROUP CORP TL		04/06/2021	Various		7,324,101	7,350,327	
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		03/16/2021	Various		798,611	799,835	
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		09/09/2021	BARCLAYS		2,965,435	2,980,000	
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		09/09/2021	BARCLAYS		1,094,624	1,100,000	
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		12/06/2021	MUFG SECURITIES AMERICAS INC		5,515,644	6,165,541	
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		04/02/2021	BANK OF AMERICA/MERRILL LYNCH		440,059	500,000	
33903R-AY-5	FleetCor Technologies Operating		12/22/2021	BANK OF AMERICA/MERRILL LYNCH		11,444,220	11,500,000	
33905P-AB-7	FLEETWASH INC DDTAL		08/10/2021	BANK MONTREAL / NESBITT BURNS		(317)		
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL		03/15/2021	Various		3,997,671	4,016,142	
34721H-AB-5	FORT DEARBORN HLDGS INC TL		04/29/2021	Various		625		
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		05/04/2021	Various		7,566,125	7,600,000	
G3679Y-AC-6	Froneri International PLC Term L	D	04/09/2021	CREDIT SUISSE		(4,034)		
G3679Y-AG-7	FRONERI INTERNATIONAL PLC TL 2ND L	D	06/04/2021	CREDIT SUISSE		(1,000)		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55316H-AB-1	GENESEE & WYOMING INC.		06/23/2021	Various		9,471,472	9,487,767	
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	06/18/2021	Various		10,007,165	9,975,000	
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		03/16/2021	Various		4,269,167	4,250,000	
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		04/20/2021	JPMORGAN CHASE & CO.		(34,462)		
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		11/08/2021	Various		8,154,527	8,270,416	
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		05/18/2021	Various		1,984,715	1,993,091	
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		03/05/2021	JPMORGAN CHASE & CO.		2,996,250	3,000,000	
51508P-AG-9	GOLDEN NUGGET INC TLB		04/07/2021	Various		5,933,041	5,983,072	
38245H-AC-1	GOODRX INC TERM LOAN		05/14/2021	GOLDMAN SACHS		(42)		
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		04/08/2021	Various		3,765,548	3,773,559	
38740T-AE-1	GRANITE US HOLDINGS CORP TL		03/26/2021	Various		3,488,268	3,493,750	
BA5ONP-X2-6	GREENROCK FINANCE INCRE TLB		03/23/2021	Various		2,227,801	2,238,377	
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		08/20/2021	Various		6,931,461	6,994,792	
40227U-AC-0	GULF FINANCE LLC TL		11/18/2021	EXCHANGE		4,712,644	5,650,552	
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		03/25/2021	Various		(3,183)		
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		05/20/2021	Various		10,572,993	10,596,125	
41151P-AP-0	HARBOR FREIGHT 2021 ITL		07/01/2021	EXCHANGE		12,189,690	12,242,894	
41151P-AN-5	HARBOR FREIGHT TL		06/15/2021	Various		(5,522)		
41254H-AG-4	HARGRAY ACQUISITION CO TLB		04/05/2021	Various		(8,388)		
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		05/04/2021	MORGAN STANLEY		7,010,153	7,000,000	
404122-BA-0	HCA INC B12 TL		03/15/2021	Various		(4,662)		
404122-BH-5	HCA INC TL B14		08/18/2021	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000	
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		03/19/2021	Various		2,985,582	3,000,000	
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	04/23/2021	Various		5,686,232	5,684,321	
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		06/01/2021	EXCHANGE		1,208,815	1,218,750	
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		04/30/2021	Various		3,972,370	3,989,717	
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	10/19/2021	Various		15,892,747	15,970,852	
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB	D	10/19/2021	Various		3,959,688	3,979,148	
45323K-AB-6	IMPRIVATA INC TERM LOAN		04/05/2021	GOLDMAN, SACHS & CO.		3,510,410	3,500,000	
BA51B7-17-1	INDY US BIDCO LLC		11/30/2021	EXCHANGE		12,968,398	12,935,000	
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B		05/10/2021	JPMORGAN CHASE & CO.		5,497,500	5,500,000	
BA5OQU-4X-6	INFOBASE HOLDINGS INC REVOLVER		04/01/2021	DIRECT		(939)		
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		01/04/2021	DIRECT		(959)		
45258F-AB-6	INGRAM MICRO INC TL B		08/02/2021	JPMORGAN CHASE & CO.		10,500,250	10,500,000	
BA51B8-VA-9	INSTALLED BUILDING PRODUCTS TLB		12/23/2021	RBC DOMINION SECURITIES		398,000	400,000	
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		11/08/2021	JPMORGAN CHASE & CO.		498,750	500,000	
L5137L-AK-1	INTELSAT JACKSON HLDGS DIP TL	D	07/13/2021	CREDIT SUISSE		(6,000)		
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		08/25/2021	BANK OF AMERICA/MERRILL LYNCH		5,016,799	5,000,000	
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		04/07/2021	Jefferies & Company, Inc.		4,988,040	4,987,245	
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	03/16/2021	Various		(1,008)		
G5080A-AF-9	JAZZ PHARMA	D	05/24/2021	BANK OF AMERICA/MERRILL LYNCH		11,980,417	12,000,000	
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		07/07/2021	Various		8,486,386	8,500,000	
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		04/21/2021	Various		2,399,825		
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		03/15/2021	JPMORGAN CHASE & CO.				
78572G-AN-8	KSBR HOLDING CORP		06/29/2021	Various		(660)		
50179J-AB-4	LBM ACQUISITION LLC TL B		12/01/2021	Various		7,278,877	7,492,000	
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		03/19/2021	CREDIT SUISSE		998,750	1,000,000	
50218K-AG-3	LIFE TIME INC COV LITE TLB		03/22/2021	DEUTSCHE BANK AG		3,503,823	3,500,000	
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		04/07/2021	JPMORGAN CHASE & CO.		6,529,029	6,490,000	
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		10/22/2021	BANK OF AMERICA/MERRILL LYNCH		373,125	375,000	
50217U-AS-6	LTI HOLDINGS (BOYD) TL		12/23/2021	RBC DOMINION SECURITIES		6,886,513	6,993,606	
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		04/15/2021	Various		6,021,163	6,047,375	
55759V-AB-4	MADISON IAQ LLC TL		07/01/2021	GOLDMAN SACHS		597,000	600,000	
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L		06/18/2021	MORGAN STANLEY		2,976,616	2,991,818	
58401D-AD-6	MED PARENTCO LP DELAYED TL		01/12/2021	Various		(1,535)		
58401D-AC-8	MED PARENTCO LP TERM LOAN		09/22/2021	Various		4,346,412	4,498,762	
58503U-AC-7	MEDLINE BORROWER DOLLAR TL		10/28/2021	BANK OF AMERICA/MERRILL LYNCH		11,940,000	12,000,000	
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	04/08/2021	Various		(3,308)		
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		03/18/2021	Various		302,480	303,530	
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		03/03/2021	CREDIT SUISSE		2,500,000	2,500,000	
59909T-AC-8	MILANO ACQUISITION CORP TLB		04/26/2021	JPMORGAN CHASE & CO.		4,474,046	4,500,000	
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		07/01/2021	Various		(873)		
60470H-AB-3	MIRION TECHNOLOGIES ITL		11/05/2021	GOLDMAN SACHS		5,970,000	6,000,000	
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		04/05/2021	Various		(2,106)		
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		10/27/2021	GOLDMAN SACHS		3,845,938	3,875,000	

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60662W-AU-6	MITCHELL INTL TL 2ND LIEN		10/27/2021	KKR		1,361,250	1,375,000	
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		07/21/2021	Various		(41,619)		
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		08/23/2021	BANK OF AMERICA/MERRILL LYNCH		5,472,500	5,500,000	
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		11/12/2021	EXCHANGE		1,711,572	1,750,892	
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		04/26/2021	DEUTSCHE BANK AG		(6,298)		
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		08/26/2021	GOLDMAN SACHS		371,250	375,000	
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		07/14/2021	BANK OF AMERICA/MERRILL LYNCH		9,651,623	9,746,824	
63689E-AW-5	NATIONAL MENTOR HLDGS 2ND LIEN		03/09/2021	GOLDMAN, SACHS & CO.		123,750	125,000	
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		05/19/2021	Various		6,490,249	6,505,559	
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		04/01/2021	Various		205,254	205,773	
63937Y-AE-1	NAVISTAR INC TERM LOAN B		03/12/2021	JPMORGAN CHASE & CO.		(3,168)		
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		05/17/2021	Various		9,989,398	10,000,000	
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		10/01/2021	DIRECT			82,353	
F6628D-AL-8	NUMERICABLE US TLB-12	D	04/07/2021	Various		7,938,332	8,000,000	
68277F-AE-9	ONEDIGITAL BORROWER LLC		12/01/2021	EXCHANGE		1,460,448	1,492,734	
68277F-AC-3	ONEDIGITAL BORROWER LLC DDTL		10/29/2021	JPMORGAN CHASE & CO.		(732)		
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		03/15/2021	Various		4,948,421	5,260,324	
68621X-AE-3	ORGANON & CO TL (USD)		07/09/2021	Various		16,470,507	16,500,000	
68764J-AB-7	Oryx Midstream Services Permian		10/21/2021	BARCLAYS		5,499,583	5,500,000	
BAS0V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		04/01/2021	DIRECT		(28,902)		
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TLB		09/30/2021	CREDIT SUISSE		746,250	750,000	
76173F-AU-1	PACTIVE EVERGREEN (AKA REYNOLDS)		06/18/2021	Various		(20,559)		
71911K-AC-8	PAREXEL INTERNATIONAL CORP TL		12/03/2021	GOLDMAN SACHS		1,736,571	1,750,000	
70323K-AE-8	PATHWAY VET ALLIANCE 2021 TL		04/08/2021	Various		4,349,941	4,382,062	
70583G-AW-2	PELICAN PRODUCTS INC TL		05/01/2021	MORGAN STANLEY		(547)		
71360H-AB-3	PERATON CORP TLB		07/08/2021	JPMORGAN CHASE & CO.		3,807,822	3,833,878	
69338C-AH-4	PG&E CORPORATION TERM LOAN		03/03/2021	JPMORGAN CHASE & CO.		6,011,253	6,000,000	
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		12/07/2021	Various		5,240,772	5,248,750	
72108P-AR-5	PIKE CORP		03/10/2021	MORGAN STANLEY		749,063	750,000	
72165N-BH-1	PILOT TRAVEL CENTERS LLC		08/24/2021	WELLS FARGO		15,920,000	16,000,000	
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		03/16/2021	JPMORGAN CHASE & CO.		(781)		
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN		05/20/2021	BANK OF AMERICA/MERRILL LYNCH		10,460,000	10,500,000	
73044E-AB-0	PODS INC COV-LITE TLB		04/05/2021	MORGAN STANLEY		746,250	750,000	
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		03/18/2021	Various		(2,393)		
74045B-AC-1	PREGIS LLC TL		04/13/2021	Various		3,375,463	3,379,693	
74045B-AE-7	PREGIS TOPCO LLC TL		06/22/2021	EXCHANGE		248,851	250,000	
74112C-AW-3	PRESTIGE BRANDS INC TLB		07/09/2021	BARCLAYS		2,985,000	3,000,000	
74345H-AB-7	PROOFPOINT TL		09/10/2021	GOLDMAN SACHS		2,238,750	2,250,000	
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		04/07/2021	Various		(1,679)		
74530D-AC-9	PUG LLC TERM LOAN (USD)		03/05/2021	JPMORGAN CHASE & CO.		1,962,500	2,000,000	
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN	D	12/14/2021	DIRECT		10,322,150	10,322,150	
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		06/03/2021	Various		4,949,219	5,000,000	
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		08/25/2021	EXCHANGE		(184)		
44969C-BH-2	QUINTILES IMS INC TLB2		08/25/2021	BANK OF AMERICA/MERRILL LYNCH		(963)		
75025K-AF-5	RADIATE HOLDCO LLC TLB		04/09/2021	Various		(13,212)		
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB	A	09/28/2021	DEUTSCHE BANK AG		398,000	400,000	
74934K-AC-5	RC BUYER INTITAL TL		12/01/2021	Various		1,751,757	1,750,000	
74934K-AD-3	RC BUYER LLC TL		08/09/2021	Peach Funding Corporation		373,125	375,000	
75605V-AD-4	REALPAGE INC TL		04/26/2021	GOLDMAN, SACHS & CO.		11,968,917	12,000,000	
76133M-AB-7	RESTORATION HARDWARE INC TLB		11/05/2021	BANK OF AMERICA/MERRILL LYNCH		4,725,063	4,750,000	
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		(1,050)		
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		10/07/2021	BANK OF AMERICA/MERRILL LYNCH		744,318	750,000	
77313D-AN-1	ROCKET SOFTWARE INC TL		03/17/2021	CREDIT SUISSE		3,009,431	3,000,000	
75001C-AB-0	RV RETAILER LLC TL-B		04/13/2021	GOLDMAN, SACHS & CO.		3,860,028	3,875,000	
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		08/13/2021	Various		6,042,476	5,984,962	
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		04/06/2021	Various		(3,116)		
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		03/17/2021	Various		7,483,742	7,500,000	
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		07/28/2021	Various		4,951,520	5,000,000	
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		03/15/2021	Various		9,954,730	10,000,000	
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		05/17/2021	Various		3,981,411	4,000,000	
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL		05/28/2021	CREDIT SUISSE		5,471,388	5,486,250	
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		07/12/2021	Various		4,932,242	4,987,310	
82981M-AC-6	SITEL WORLDWIDE CORPORATION TLB	D	12/03/2021	BNP CAPITAL MARKETS		3,128,005	3,125,000	
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		04/06/2021	Various		3,444,542	3,592,416	
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		03/16/2021	Various		5,272,602	5,350,000	

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84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		04/22/2021	BARCLAYS		8,864,223	8,950,000	
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		12/21/2021	BANK OF AMERICA/MERRILL LYNCH		11,509,628	11,500,000	
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		08/04/2021	Various		4,234,793	4,249,706	
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		08/04/2021	Various		3,200,342	3,211,895	
85350E-AB-2	STANDARD INDUSTRIES INC TL		09/29/2021	DEUTSCHE BANK AG		1,485,000	1,500,000	
855031-AQ-3	STAPLES INC TL		12/29/2021	UNION BANK OF SWITZERLAND		1,938,289	2,000,000	
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	08/11/2021	Various		13,417,806	13,438,475	
85769E-AZ-4	STATION CASINOS LLC TLB		04/09/2021	Various		5,646,396	5,719,102	
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		02/04/2021	Various		5,193,043	5,614,100	
83600V-AE-1	STERIGENICS NORDION HOLDING LLC TL		02/04/2021	JPMORGAN CHASE & CO.		1,275,000	1,275,000	
86089G-AB-3	STITCH ACQUISITION CORPORATION T		08/12/2021	BANK OF AMERICA/MERRILL LYNCH		348,750	375,000	
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	12/22/2021	Various		5,999,524	5,980,000	
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	03/10/2021	GOLDMAN, SACHS & CO.		2,985,000	3,000,000	
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		12/23/2021	Various		7,415,896	7,619,333	
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		03/05/2021	JPMORGAN CHASE & CO.		3,022,500	3,000,000	
87583F-AK-4	TANK HOLDINGS CORP		01/14/2021	MORGAN STANLEY		492,500	500,000	
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/02/2021	Antares Holdings LP		1,962,675	1,980,000	
87294#-AA-6	TDBBS LLC TERM LOAN		02/08/2021	Various		(126,142)		
88023H-AE-0	TEMPO ACQUISITION LLC		09/02/2021	BANK OF AMERICA/MERRILL LYNCH		2,992,500	3,000,000	
88023H-AD-2	TEMPO ACQUISITION LLC TL		03/12/2021	Various		5,017,917	5,000,000	
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		11/30/2021	DIRECT		(12,509)	5,362	
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		11/30/2021	Various		(9,862)	4,383	
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		06/14/2021	Various		(5,929)	321	
27943T-AB-5	THE EDELMAN FINANCIAL CENTER 2ND L		04/19/2021	JPMORGAN CHASE & CO.		246,875	250,000	
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB		04/19/2021	CREDIT SUISSE		4,253,229	4,250,000	
88675U-AB-8	TIGER ACQUISITION LLC ITL		06/09/2021	GOLDMAN SACHS		495,000	500,000	
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	08/02/2021	EXCHANGE		6,950,645	6,960,069	
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		04/07/2021	JPMORGAN CHASE & CO.		2,357,503	2,370,000	
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		08/31/2021	Various		57	(4,341)	
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		02/19/2021	EXCHANGE		492,945	500,000	
89334G-AX-2	TRANS UNION TLB-5		06/22/2021	Various		8,489,119	8,500,000	
89364M-BQ-6	TRANSDIGM INC. REFI TLE - TLE		07/08/2021	Various		(43,448)		
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		05/19/2021	Various		(15,378)		
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		11/24/2021	Various		3,054,388	3,100,000	
89778P-AG-2	TRUCK HERO INC TLB		12/20/2021	Various		11,453,688	11,450,000	
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		03/10/2021	Various		5,054,326	5,000,000	
90266U-AJ-2	UFC HOLDINGS LLC TL B3		03/25/2021	Various		12,270,878	12,259,931	
BAS1AV-B2-9	UKG INC 2ND LIEN TL		12/07/2021	NOMURA SECURITIES INTERNATIONAL INC		600,000	600,000	
BAS1AV-C3-6	UKG INC TERM LOAN (1ST LIEN)		12/03/2021	Various		8,589,517	8,561,299	
90385K-AD-3	ULTIMATE SOFTWARE INCREM TL		01/06/2021	Various		(1,580)		
90932R-AJ-3	UNITED AIRLINES INC		06/16/2021	Various		12,899,375	12,750,000	
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		07/09/2021	Various		3,676,111	3,692,874	
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		07/07/2021	JPMORGAN CHASE & CO.		8,955,000	9,000,000	
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		(1,323)		
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		08/01/2021	Various		(12,389)		
N9000D-AH-0	UPC FINANCING PARTNERSHIP		05/13/2021	SCOTIA CAPITAL (USA) INC.		2,079,000	2,100,000	
90349Y-AF-3	US ECOLOGY INC TLB		08/19/2021	Various		9,950,429	9,974,716	
92531H-AD-9	VERSCEND HOLDING CORP TL B		05/14/2021	Various		9,976,871	9,962,286	
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	05/03/2021	Various		(41,616)		
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		05/12/2021	Various		14,094,485	14,069,063	
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		04/26/2021	Various		3,415,538	3,496,164	
G9368P-BE-3	VIRGIN MEDIA INV		08/27/2021	Various		9,956,773	10,000,000	
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		03/18/2021	CREDIT SUISSE		2,996,095	3,000,000	
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		03/12/2021	Various		(4,206)		
00215N-AK-6	VM CONSOLIDATED INC TLB		03/26/2021	EXCHANGE		6,888,798	6,900,382	
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		10/01/2021	JPMORGAN CHASE & CO.		498,750	500,000	
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		03/25/2021	Various		(9,517)		
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		03/24/2021	EXCHANGE		1,343,494	1,346,625	
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		03/09/2021	Various		1,949,419	2,000,000	
96208U-AT-8	WEX INC TERM LOAN		04/09/2021	BANK OF AMERICA/MERRILL LYNCH		6,965,000	7,000,000	
96244U-AF-4	WHATABRANDS LLC TLB		08/12/2021	MORGAN STANLEY		248,750	250,000	
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		03/18/2021	Various		6,025,125	6,000,000	
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		03/08/2021	JPMORGAN CHASE & CO.		1,909,516	2,000,000	
97246F-AH-9	WILSONART LLC TL		04/01/2021	EXCHANGE		8,836,863	8,857,336	
97246F-AF-3	WILSONART TRANCHE D TL		03/09/2021	Various		(2,987)		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		08/19/2021	Various		18,002,358	18,074,206	
97939D-AD-5	WOODFORD EXPRESS LLC ITL		02/11/2021	Jefferies & Company, Inc.		880,000	1,000,000	
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		08/02/2021	Various		3,307,761	3,465,934	
BAS1AF-9F-8	WPG HOLDINGS LLC ITL		11/17/2021	BARCLAYS		8,121,056	8,000,000	
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		4,987,275	5,000,000	
98379E-AE-6	XPO LOGISTICS TL		03/19/2021	MORGAN STANLEY		2,992,500	3,000,000	
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		04/19/2021	Various		(9,121)		
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		07/22/2021	Various		12,286,464	12,298,051	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,366,544,694	1,395,817,361	1,382
8399997. Total - Bonds - Part 3						14,218,346,956	13,917,872,129	35,274,231
8399998. Total - Bonds - Part 5						7,333,894,397	7,006,675,966	8,489,393
8399999. Total - Bonds						21,552,241,352	20,924,548,095	43,763,624
060505-81-5	BANK OF AMERICA		04/28/2021	DIRECT	1,204.000		1.00	
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		01/20/2021	DIRECT	94,000.000		25.00	
00085Q-60-5	COMMERCIAL BARGE SERIES B		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,165.000	197,280	1.00	
32043P-20-5	FIRST GUARANTY BANCSHARES INC		04/22/2021	JANNEY MONTGOMERY SCOTT LLC	56,000.000	1,400,000	1.00	
38144G-80-4	GOLDMAN SACHS SERIES D		01/12/2021	DIRECT	60,000.000		1.00	
S50767-05-2	HENKEL VORZUG	B	12/09/2021	Various	42,239.000	3,490,665	1.00	
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,644.000	704,045	0.10	
BA50H9-LW-6	QLIK PARENT INC.		07/01/2021	Various	11,632.500	17,318,055	1.00	
S58433-29-3	SARTORIUS PREF AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	915.000	589,267	1.00	
902973-15-5	US BANCORP SERIES H		01/26/2021	DIRECT	120,000.000		1.00	
S54971-68-4	VOLKSWAGEN AG PFD NON VTG PRF NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,150.000	1,627,078	1.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						25,326,390	XXX	
00085Q-40-7	AMERICAN COM BARG SER A PREF STOCK		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,606.000	161,847	25.00	
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		05/25/2021	JPMORGAN CHASE & CO.	0.000		100.00	
29278N-AB-9	ENERGY TRANSFER PARTNERS LP		05/25/2021	Various	0.000		100.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						161,847	XXX	
8999997. Total - Preferred Stocks - Part 3						25,488,237	XXX	
8999998. Total - Preferred Stocks - Part 5						26,872	XXX	
8999999. Total - Preferred Stocks						25,515,109	XXX	
G88473-14-8	3I GROUP PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	39,744.000	708,860		
88579Y-10-1	3M COMPANY		11/02/2021	Various	35,187.000	6,453,003		
S71088-99-1	ABB LTD-REG CMN STK	B	12/09/2021	Various	89,921.000	3,093,631		
002824-10-0	ABBOTT LABS		12/09/2021	Various	121,843.000	15,576,173		
00287Y-10-9	ABBVIE INC		12/09/2021	Various	120,778.000	14,211,311		
003654-10-0	ABIOMED INC		11/02/2021	Various	557.000	185,676		
00404A-10-9	ACADIA HEALTHCARE CO INC		09/14/2021	Various	6,321.000	383,355		
G1151C-10-1	ACCENTURE PLC	D	12/09/2021	Various	46,894.000	16,599,074		
F00189-12-0	ACCOR S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	9,810.000	322,302		
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	08/20/2021	Various	654.260	16,523		
00507V-10-9	ACTIVISION BLIZZARD INC		12/09/2021	Various	78,880.000	5,633,074		
005098-10-8	ACUSHNET HOLDINGS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	12,563.000	634,180		
D0066B-18-5	ADIDAS SALOMON AG	B	11/02/2021	Various	3,914.000	1,386,721		
G0110T-10-6	ADMIRAL GROUP PLC	B	11/02/2021	Various	12,487.000	503,788		
00724F-10-1	ADOBE INC		12/09/2021	Various	32,211.000	20,583,461		
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/09/2021	Various	8,178.000	1,834,741		
007903-10-7	ADVANCED MICRO DEVICES INC		12/09/2021	Various	79,004.000	9,806,313		
S68704-90-7	ADVANTEST CORP	B	12/09/2021	MORGAN STANLEY	11,900.000	1,042,201		
N3501V-10-4	ADYEN NV	B	11/02/2021	Various	58.000	170,945		
SB165X-P1-4	AEDIFICA REIT SA	B	12/01/2021	BANK OF AMERICA/MERRILL LYNCH	2,513.000	324,480		
S59273-75-5	AEGON	B	12/09/2021	Various	276,319.000	1,290,478		
S64800-48-5	AEON LTD	B	11/02/2021	Various	30,200.000	733,663		
00130H-10-5	AES CORP		12/09/2021	Various	86,333.000	2,156,402		
001055-10-2	AFLAC INC.		12/09/2021	Various	62,988.000	3,526,849		
SB86S2-N0-6	AGEAS NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	13,568.000	686,164		
00846U-10-1	AGILENT TECHNOLOGIES INC		12/09/2021	Various	31,634.000	4,995,260		
00848J-10-4	AGILITI INC		12/17/2021	Various	25,759.000	457,129		
00123Q-10-4	AGNC INVESTMENT REIT CORP		12/09/2021	Various	54,776.000	871,225		
S20098-23-2	AGNICO EAGLE MINES LTD COM	B	11/02/2021	Various	4,320.000	240,897		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	12/09/2021	Various	441,000.000	5,211,924		
00912X-30-2	AIR LEASE CORP		10/20/2021	Various	12,674.000	517,157		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
009158-10-6	AIR PRODUCTS & CHEM		11/02/2021	Various	14,012.000	4,088,967		
009066-10-1	AIRBNB INC CLASS A		12/09/2021	MORGAN STANLEY	22,362.000	3,978,798		
J00882-12-6	AJINOMOTO	B	12/09/2021	Various	46,100.000	1,374,843		
00973Y-10-8	AKERO THERAPEUTICS INC		09/30/2021	Various	4,808.000	102,640		
SBJ2KS-G2-8	AKZO NOBEL NV	B	12/09/2021	Various	16,211.000	1,807,142		
011659-10-9	ALASKA AIR GROUP, INC.		12/17/2021	Various	8,517.000	492,952		
012348-10-8	ALBANY INTERNATIONAL CORP.		08/20/2021	Various	4,228.000	319,819		
012653-10-1	ALBEMARLE CORP		11/02/2021	Various	8,309.000	2,043,691		
H01301-12-8	ALCON INC	B	12/09/2021	Various	35,269.000	2,979,938		
015271-10-9	ALEXANDRIA REAL ESTATE		12/09/2021	Various	15,245.000	3,162,074		
W04008-15-2	ALFA LAVAL	B	12/09/2021	Various	25,039.000	1,027,902		
016255-10-1	ALIGN TECHNOLOGY INC		12/09/2021	Various	6,264.000	4,197,632		
01626P-30-4	ALIMENTATION COUCHE TARD MULTI VOT	B	12/09/2021	EXCHANGE	36,125.000	1,240,044		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		11/09/2021	Various	14,189.000	395,196		
D03080-11-2	ALLIANZ SE-REG COM STK	B	12/09/2021	Various	15,811.000	3,706,498		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		12/09/2021	Various	9,479.000	1,688,263		
02079K-30-5	ALPHABET INC CLASS A		12/09/2021	Various	20,074.000	57,721,617		
02079K-10-7	ALPHABET INC CLASS C		12/09/2021	Various	19,004.000	54,201,618		
F0259M-47-5	ALSTOM S.A.	B	12/09/2021	Various	17,165.000	647,132		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		12/23/2021	Various	6,694.000	373,709		
02209S-10-3	ALTRIA GROUP INC.		12/09/2021	Various	117,616.000	5,261,293		
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		08/20/2021	Various	3,175.000	210,348		
E04908-11-2	AMADEUS IT HOLDING OMN STK	B	12/09/2021	Various	20,763.000	1,323,037		
023135-10-6	AMAZON COM INC		12/09/2021	Various	29,564.000	97,651,677		
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		12/09/2021	Various	52,373.000	1,876,120		
G0250X-10-7	AMCOR PLC	D	11/02/2021	Various	32,180.000	399,032		
023436-10-8	AMEDISYS INC		12/29/2021	Various	2,881.000	492,417		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		11/11/2021	Various	25,498.000	1,271,300		
025537-10-1	AMERICAN ELEC PWR INC		11/02/2021	Various	35,663.000	3,082,874		
025816-10-9	AMERICAN EXPRESS CO		12/09/2021	Various	57,893.000	9,897,174		
025932-10-4	AMERICAN FINANCIAL GROUP INC		12/09/2021	Various	7,781.000	1,071,820		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		12/03/2021	Various	51,994.000	1,977,013		
026874-78-4	AMERICAN INTL GROUP INC		11/02/2021	Various	11,932.000	631,919		
03027X-10-0	AMERICAN TOWER CORP		12/09/2021	Various	32,961.000	9,284,444		
030420-10-3	AMERICAN WATER WORKS CO INC		11/02/2021	GOLDMAN, SACHS & CO.	13,583.000	2,401,474		
03064D-10-8	AMERICOLD REALTY TRUST		10/06/2021	Various	54,942.000	1,811,401		
03076C-10-6	AMERIPRISE FINL INC		11/02/2021	GOLDMAN, SACHS & CO.	6,817.000	2,098,750		
03076K-10-8	AMERIS BANCORP		08/20/2021	Various	8,709.000	415,625		
03073E-10-5	AMERISOURCEBERGEN CORP		12/09/2021	Various	18,588.000	2,292,444		
031162-10-0	AMGEN INC		11/02/2021	Various	34,904.000	7,543,910		
03152W-10-9	AMICUS THERAPEUTICS INC		09/30/2021	Various	22,950.000	253,614		
032095-10-1	AMPHENOL CORP.		11/02/2021	Various	37,631.000	2,823,162		
032654-10-5	ANALOG DEVICES INC		12/09/2021	Various	46,195.660	8,138,502		
SB1XZS-82-2	ANGLO AMERICAN PLC OMN STK	B	11/02/2021	Various	41,096.000	1,613,960		
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	12/09/2021	Various	22,979.000	1,363,617		
03662Q-10-5	ANSYS INC		12/09/2021	Various	9,756.000	3,747,976		
036752-10-3	ANTHEM INC		12/09/2021	Various	18,046.000	7,390,543		
S60655-86-7	ANZ NATIONAL BANK	B	11/02/2021	Various	47,446.000	958,852		
G0403H-10-8	AON PLC CLASS A		11/02/2021	Various	15,020.000	4,356,588		
S62473-06-1	APA GROUP UNITS	B	12/09/2021	Various	89,527.000	618,851		
03750L-10-9	APARTMENT INCOME REIT CORP		12/03/2021	Various	33,363.000	1,716,373		
03753U-10-6	APELLIS PHARMACEUTICALS INC		11/16/2021	Various	3,978.000	214,680		
037833-10-0	APPLE INC.		12/09/2021	Various	1,053,832.000	158,910,497		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		08/20/2021	Various	4,002.000	343,557		
038222-10-5	APPLIED MATERIALS INC		12/09/2021	Various	61,531.000	8,557,912		
038336-10-3	APTARGROUP INC		12/17/2021	Various	5,341.000	700,456		
G6095L-10-9	APTIV PLC		11/02/2021	Various	3,112.000	475,887		
03852U-10-6	ARAMARK		12/09/2021	Various	48,381.000	1,760,630		
S57692-09-7	ARCADIS NV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,249.000	245,591		
L0302D-21-0	ARCELORMITTAL SA	B	11/02/2021	Various	22,936.000	746,049		
G0450A-10-5	ARCH CAPITAL GROUP		12/09/2021	Various	40,042.000	1,721,176		
039483-10-2	ARCHER DANIELS MIDLAND CO		12/09/2021	Various	49,971.000	3,159,579		
040047-60-7	ARENA PHARMACEUTICALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,063.000	94,485		
SBNHKY-X4-4	ARGENX	B	12/09/2021	Various	4,976.000	1,539,582		
040413-10-6	ARISTA NETWORKS INC		11/23/2021	Various	15,549.000	3,230,910		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
F0392W-12-5	ARKEMA EUR10	B	12/09/2021	Various	5,534.000	760,987		
363576-10-9	ARTHUR J GALLAGHER & CO		12/09/2021	Various	18,251.000	2,986,493		
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	12/09/2021	Various	50,500.000	2,159,324		
04342Y-10-4	ASANA INC CLASS A		12/09/2021	Various	12,906.000	952,463		
G05320-10-9	ASHTEAD GROUP PLC	B	12/09/2021	Various	23,629.000	1,807,454		
SB929F-46-4	ASML HOLDING N.V.	B	12/09/2021	Various	14,382.000	11,420,869		
045327-10-3	ASPEN TECHNOLOGY		09/30/2021	Various	2,113.000	271,442		
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		08/20/2021	Various	6,773.000	179,573		
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	11/02/2021	Various	18,014.000	469,998		
G2386T-10-9	ASSURA REIT PLC	B	10/18/2021	BANK OF AMERICA/MERRILL LYNCH	295,382.000	307,527		
G0585R-10-6	ASSURED GUARANTY LTD		08/20/2021	Various	8,268.000	402,321		
J96216-12-2	ASTELLAS PHARMA INC	B	11/02/2021	Various	22,900.000	384,048		
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL	D	09/30/2021	MERGER	1,444.510	122,191		
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	12/09/2021	Various	72,184.000	8,750,823		
00206R-10-2	AT&T INC		12/09/2021	Various	571,745.000	14,296,052		
T05404-10-7	ATLANTIA S.P.A.	B	11/02/2021	Various	39,210.000	746,891		
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		08/20/2021	Various	11,849.000	437,174		
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	08/20/2021	Various	11,214.000	420,231		
SBD97B-N2-3	ATLAS COPCO A	B	12/09/2021	Various	29,193.000	1,915,876		
SBD97B-S7-7	ATLAS COPCO CLASS B	B	12/09/2021	Various	27,562.000	1,516,217		
052769-10-6	AUTODESK INCORPORATED		12/09/2021	Various	19,200.000	5,791,614		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		12/09/2021	Various	31,228.000	6,870,601		
053332-10-2	AUTOZONE INC		12/09/2021	Various	1,575.000	2,834,855		
053484-10-1	AVALONBAY CMNTYS INC		12/09/2021	Various	33,385.000	7,459,101		
05352A-10-0	AVANTOR INC		12/09/2021	Various	79,473.000	3,066,887		
G0683Q-10-9	AVIVA ORD GBP0.25	B	12/09/2021	Various	419,139.000	2,220,613		
F06106-10-2	AXA	B	12/09/2021	Various	80,170.000	2,275,860		
056525-10-8	BADGER METER INC		12/17/2021	Various	2,887.000	293,348		
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	11/02/2021	Various	45,625.000	349,922		
05722G-10-0	BAKER HUGHES CO		12/09/2021	MORGAN STANLEY	53,215.000	1,365,483		
058498-10-6	BALL CORP COM		12/09/2021	Various	24,881.000	2,318,365		
H04530-20-2	BALOISE HOLDING NAMEN	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	2,044.000	331,538		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	11/02/2021	Various	107,082.000	384,267		
05988J-10-3	BANDWIDTH INC CLASS A		11/29/2021	Various	7,433.000	703,052		
060505-10-4	BANK AMER CORP COM		12/09/2021	Various	536,313.000	24,745,281		
064058-10-0	BANK NEW YORK MELLON CORP		11/02/2021	Various	12,831.000	677,092		
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	12/09/2021	MORGAN STANLEY	54,237.000	3,610,538		
S20760-09-6	BANK OF MONTREAL	B	12/09/2021	MORGAN STANLEY	19,635.000	2,155,833		
06652K-10-3	BANKUNITED INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	8,500.000	342,210		
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	11/02/2021	Various	39,698.000	376,996		
S20246-44-3	BARRICK GOLD CORP COM NPV	B	11/02/2021	Various	67,760.000	1,251,511		
S50865-77-3	BASF SE	B	11/02/2021	Various	8,184.000	626,273		
070830-10-4	BATH AND BODY WORKS INC		12/09/2021	Various	26,042.000	1,896,663		
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		12/09/2021	Various	80,326.000	2,032,710		
071813-10-9	BAXTER INTL INC		12/09/2021	Various	48,946.000	3,881,938		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	12/09/2021	Various	16,474.000	1,689,742		
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49	B	11/02/2021	Various	35,924.000	234,500		
075887-10-9	BECTON DICKINSON		12/09/2021	Various	22,584.000	5,509,797		
S51074-01-1	BEIERSDORF AG	B	12/09/2021	Various	22,440.000	2,317,145		
079823-10-0	BELLRING BRANDS INC CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	5,102.000	162,499		
G1191G-13-8	BERKELEY GROUP HOLDINGS (THE) PLC	B	09/23/2021	Various	685.240	41,579		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		12/09/2021	Various	83,656.000	23,978,738		
086516-10-1	BEST BUY CO INC		12/09/2021	Various	25,996.000	2,995,947		
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	11/02/2021	Various	95,207.000	2,669,105		
G10879-10-7	BHP GROUP PLC	B	11/02/2021	Various	72,606.000	1,910,431		
G1093E-10-8	BIG YELLOW GROUP PLC	B	08/18/2021	Various	34,774.000	636,425		
090043-10-0	BILL COM HOLDINGS INC		12/09/2021	Various	7,983.000	2,031,833		
090572-20-7	BIO RAD LABORATORIES INC		12/09/2021	MORGAN STANLEY	4,040.000	3,046,367		
09077B-10-4	BIOATLA INC		08/20/2021	Various	5,031.000	199,390		
09062X-10-3	BIOGEN INC		11/02/2021	Various	1,346.000	455,783		
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		08/20/2021	Various	11,004.000	589,680		
09180C-10-6	BJS RESTAURANTS INC		10/12/2021	Various	13,986.000	587,627		
09247X-10-1	BLACKROCK INC		11/02/2021	Various	9,068.000	8,555,906		
09260D-10-7	BLACKSTONE INC		11/02/2021	Various	45,388.000	6,361,101		
05591L-10-7	BM TECHNOLOGIES INC		12/17/2020	DISTRIBUTION	58.480	413		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
S73096-81-0	BNP PARIBAS S.A.	B	12/09/2021	Various	66,517.000	4,473,565		
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	11/02/2021	GOLDMAN, SACHS & CO.	120,000.000	383,764		
097023-10-5	BOEING CO		12/09/2021	Various	41,910.000	8,874,887		
09857L-10-8	BOOKING HOLDINGS INC		12/09/2021	Various	3,242.000	7,642,466		
099502-10-6	BOOZ ALLEN HAMILTON		12/09/2021	Various	21,881.000	1,859,584		
099724-10-6	BORG WARNER INC.		12/09/2021	Various	44,141.000	2,035,639		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		11/02/2021	Various	25,314.000	1,120,651		
S07980-59-2	BP PLC	B	12/09/2021	Various	680,785.000	3,160,138		
104674-10-6	BRADY CORPORATION		12/17/2021	Various	7,091.000	364,406		
J04578-12-6	BRIDGESTONE	B	12/09/2021	Various	39,700.000	1,755,743		
10918L-10-3	BRIGHAM MINERALS INC CLASS A		11/04/2021	Various	15,637.000	358,309		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		12/16/2021	Various	4,167.000	570,221		
110122-10-8	BRISTOL MYERS SQUIBB CO		12/09/2021	Various	184,492.000	10,999,909		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	11/02/2021	Various	52,359.000	1,831,063		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		10/06/2021	Various	28,105.000	646,415		
11135F-10-1	BROADCOM INC		12/09/2021	Various	28,518.000	15,094,611		
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU	B	08/20/2021	Various	269.900	14,194		
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	12/09/2021	Various	78,209.000	4,435,153		
115637-20-9	BROWN FORM AN CORP CLASS B		11/02/2021	Various	24,012.000	1,712,786		
117043-10-9	BRUNSWICK CORP.		11/17/2021	Various	5,257.000	517,316		
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	256,565.000	597,675		
G16968-11-0	BUNZL	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,348.000	378,425		
122017-10-6	BURLINGTON STORES INC		11/02/2021	Various	5,261.000	1,552,638		
12740C-10-3	CADENCE BANK		10/29/2021	EXCHANGE	21,540.000	606,442		
127387-10-8	CADENCE DESIGN SYSTEMS INC		12/09/2021	Various	28,213.000	4,805,834		
12769G-10-0	CAESARS ENTERTAINMENT INC		12/09/2021	Various	24,711.000	2,553,993		
E2427M-12-3	CAIXABANK SA	B	12/09/2021	Various	648,603.000	1,799,638		
13100M-50-9	CALIX INC		08/20/2021	Various	6,987.000	300,638		
133131-10-2	CAMDEN PROP		12/03/2021	Various	25,432.000	3,633,495		
S21661-60-8	CAMECO CORP COM	B	12/09/2021	Various	34,646.000	822,864		
134429-10-9	CAMPBELL SOUP CO		12/09/2021	Various	24,795.000	1,053,166		
S21705-25-6	CANADIAN IMP BANK COM NPV	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	21,272.000	2,427,095		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	12/17/2021	Various	13,374.000	944,040		
S61723-23-5	CANON	B	11/02/2021	Various	49,300.000	1,128,745		
F13587-12-0	CAP GEMINI	B	11/02/2021	Various	3,832.000	848,795		
14040H-10-5	CAPITAL ONE FINL CORP		12/09/2021	MORGAN STANLEY	37,868.000	5,757,582		
S64201-29-6	CAPITALAND INTREGRATED COMMERCIAL TRUST	B	11/02/2021	Various	51,521.480	52,117		
SBNHXF-J6-2	CAPITALAND INVESTMENT LTD	B	09/13/2021	DISTRIBUTION	333,100.000	605,342		
14149Y-10-8	CARDINAL HEALTH INC		12/09/2021	Various	30,066.000	1,471,340		
14161W-10-5	CARDLYTICS INC		08/20/2021	Various	2,110.000	164,179		
141788-10-9	CARGURUS INC CLASS A		11/15/2021	Various	18,136.000	646,824		
S41692-19-5	CARLSBERG AS CL B	B	12/09/2021	Various	19,019.000	3,058,601		
143130-10-2	CARMAX INC		12/09/2021	Various	12,609.000	1,822,244		
143658-30-0	CARNIVAL CORP		11/02/2021	Various	22,148.000	479,726		
14448C-10-4	CARRIER GLOBAL CORP		12/09/2021	Various	59,079.000	3,151,557		
146229-10-9	CARTER'S INC		08/20/2021	Various	6,163.000	614,803		
146869-10-2	CARVANA CLASS A		12/09/2021	MORGAN STANLEY	8,974.000	2,578,466		
147448-10-4	CASELLA WASTE SYSTEMS INC-A		08/20/2021	Various	7,451.000	498,737		
147528-10-3	CASEYS GENERAL STORES, INC.		12/09/2021	Various	2,124.000	421,440		
W2084X-10-7	CASTELLUM	B	10/18/2021	Various	24,142.000	675,991		
148806-10-2	CATALENT INC		12/09/2021	Various	24,266.000	3,170,825		
149123-10-1	CATERPILLAR INC		12/09/2021	Various	40,443.000	8,376,847		
149568-10-7	CAVCO INDUSTRIES		08/20/2021	Various	1,709.000	420,134		
12504L-10-9	CBRE GROUP INC		12/09/2021	Various	33,548.000	3,431,898		
S21715-73-5	CDN NAT RES COM NPV	B	11/02/2021	Various	38,643.000	1,568,190		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	11/02/2021	Various	23,836.000	2,913,142		
12514G-10-8	CDW CORP/DE		12/09/2021	Various	14,187.000	2,694,980		
150870-10-3	CELANESE CORP		12/09/2021	MORGAN STANLEY	15,315.000	2,429,733		
E2R41M-10-4	CELLNEX TELECOM SA	B	12/09/2021	Various	50,495.000	3,134,747		
SB57FG-04-7	CENOVUS ENERGY INC	B	12/09/2021	MORGAN STANLEY	55,016.000	676,987		
15135B-10-1	CENTENE CORP		12/09/2021	Various	45,310.000	3,176,734		
15189T-10-7	CENTERPOINT ENERGY INC		12/09/2021	Various	51,862.000	1,381,267		
15202L-10-7	CENTERSPACE		11/05/2021	RAYMOND JAMES & ASSOCIATES, INC.	5,294.000	524,105		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	12/09/2021	Various	10,600.000	1,551,949		
156727-10-9	CERENCE INC		12/14/2021	Various	1,363.000	104,881		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
156782-10-4	CERNER CORP		12/09/2021	MORGAN STANLEY	37,519.000	2,819,553		
15687V-10-9	CERTARA		12/17/2021	Various	13,532.000	376,163		
SBJ2L5-75-0	CGI INC	B	11/02/2021	Various	4,180.000	321,993		
808513-10-5	CHARLES SCHWAB		12/09/2021	Various	108,849.000	8,720,638		
16115Q-30-8	CHART INDUSTRIES INC		11/09/2021	Various	2,060.000	352,281		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		11/02/2021	Various	3,444.000	2,671,807		
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	12/09/2021	Various	18,667.000	2,105,393		
16359R-10-3	CHEMED CORP		12/17/2021	Various	1,173.000	537,271		
16411R-20-8	CHENIERE ENERGY INC		12/09/2021	MORGAN STANLEY	17,786.000	1,855,024		
166764-10-0	CHEVRON CORP		12/09/2021	Various	120,841.000	13,484,641		
169656-10-5	CHIPOTLE MEXICAN GRILL		11/02/2021	Various	1,706.000	3,106,518		
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	12/09/2021	Various	17,332.000	1,395,833		
H1467J-10-4	CHUBB LTD		12/09/2021	Various	35,066.000	6,679,198		
171340-10-2	CHURCH & DWIGHT CO.		11/23/2021	Various	31,588.000	2,788,968		
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	12/09/2021	Various	29,392.000	2,082,126		
171779-30-9	CIENA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,703.000	258,477		
125523-10-0	CIGNA CORPORATION		12/09/2021	Various	30,259.000	6,522,777		
172062-10-1	CINCINNATI FINL CORP		12/09/2021	Various	14,498.000	1,753,212		
17243V-10-2	CINEMARK HOLDINGS INC		09/30/2021	Various	16,852.000	249,702		
172908-10-5	CINTAS COR P COM		12/09/2021	Various	6,581.000	2,833,798		
17275R-10-2	CISCO SYS INC		12/09/2021	Various	292,394.000	16,806,815		
172967-42-4	CITIGROUP INC		12/09/2021	Various	153,802.000	10,430,561		
174610-10-5	CITIZENS FINANCIAL GROUP		12/09/2021	Various	39,890.000	1,798,628		
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	11/02/2021	Various	116,620.000	727,608		
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	12/09/2021	Various	140,320.000	967,689		
G21810-10-9	CLARIVATE PLC	D	12/09/2021	Various	51,952.000	1,238,427		
184496-10-7	CLEAN HARBORS		08/20/2021	Various	3,889.000	389,723		
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC		12/21/2021	Various	12,627.000	238,473		
189054-10-9	CLOROX CO		11/02/2021	Various	9,152.000	1,533,132		
18915M-10-7	CLOUDFLARE INC CLASS A		12/09/2021	Various	22,785.000	4,019,734		
Y1660Q-10-4	CLP HOLDINGS LTD	B	11/02/2021	Various	116,500.000	1,140,615		
12571T-10-0	CMC MATERIALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,456.000	295,629		
12572Q-10-5	CME GROUP INC.		12/09/2021	Various	27,672.000	5,993,768		
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	11/02/2021	Various	53,252.000	868,415		
191216-10-0	COCA COLA CO.		11/23/2021	Various	251,167.000	14,113,378		
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC	D	12/09/2021	Various	13,070.000	709,870		
S62117-98-1	COCHLEAR LTD	B	12/09/2021	Various	13,854.000	2,204,580		
S41779-88-5	COFINIMMO	B	11/18/2021	Various	5,626.000	885,871		
192422-10-3	COGNEX CORP		11/02/2021	Various	2,528.000	211,240		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		11/02/2021	Various	32,639.000	2,547,318		
M25133-10-5	COGNYTE SOFTWARE LTD	D	09/30/2021	Various	212.000	4,571		
Q26203-40-8	COLES GROUP LTD	B	11/02/2021	Various	27,210.000	357,404		
194162-10-3	COLGATE PALMOLIVE CO		11/23/2021	Various	53,427.000	4,074,877		
20030N-10-1	COMCAST CORP NEW CL A		11/02/2021	Various	279,775.000	15,091,230		
200525-10-3	COMMERCE BANCSHARES, INC.		12/17/2021	Various	5,154.000	353,595		
SB90LK-T4-1	COMMERZBANK AG	B	11/23/2021	Various	27,513.000	166,453		
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	12/09/2021	Various	75,679.000	5,809,559		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	11/02/2021	Various	16,013.000	1,865,807		
SBD6K4-57-9	COMPASS GROUP PLC	B	12/09/2021	Various	85,747.000	1,770,059		
205887-10-2	CONAGRA BRANDS INC		12/09/2021	Various	44,198.000	1,443,275		
20825C-10-4	CONOCOPHILLIPS		12/09/2021	Various	92,110.260	6,642,123		
20848V-10-5	CONSENSUS CLOUD SOLUTIONS INC		10/08/2021	DISTRIBUTION	43.000	1,170		
209115-10-4	CONSOLIDATED EDISON INC		11/02/2021	Various	27,421.000	2,096,442		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		11/02/2021	Various	10,784.000	2,371,313		
D16212-14-0	CONTINENTAL AG	B	11/02/2021	Various	5,622.000	650,119		
217204-10-6	COPART INC		12/09/2021	Various	27,260.000	4,140,356		
219350-10-5	CORNING IN C COM		12/09/2021	Various	66,789.000	2,528,621		
22052L-10-4	CORTEVA INC		12/09/2021	Various	51,204.000	2,215,797		
22160N-10-9	COSTAR GROUP INC		11/02/2021	Various	26,743.000	2,461,100		
22160K-10-5	COSTCO WHS L CORP NEW COM		11/23/2021	Various	26,398.000	12,756,679		
127097-10-3	COTERRA ENERGY INC		11/02/2021	Various	52,300.000	1,119,784		
222795-50-2	COUSINS PROPERTIES REIT INC		10/06/2021	Various	18,814.000	715,357		
SBYTBW-Y9-8	COVESTRO AG	B	12/09/2021	MORGAN STANLEY	19,071.000	1,150,713		
22304C-10-0	COVETRUS INC		12/31/2021	Various	36,690.000	769,075		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	12/09/2021	Various	71,706.000	988,384		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	11/02/2021	Various	15,687.000	160,185		
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	11/02/2021	Various	28,018.000	1,394,923		
G25536-15-5	CRODA INTERNATIONAL PLC	B	12/09/2021	Various	8,821.000	1,146,142		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		11/02/2021	Various	1,123.000	263,860		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		11/02/2021	Various	28,274.000	5,290,511		
228368-10-6	CROWN HOLDINGS INC		12/09/2021	Various	19,200.000	2,031,863		
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	11/02/2021	Various	8,469.000	1,827,582		
126408-10-3	CSX CORP		12/09/2021	Various	160,882.000	5,649,478		
229663-10-9	CUBESMART		11/18/2021	Various	8,628.000	432,104		
229899-10-9	CULLEN FROST BANKERS, INC.		12/17/2021	Various	2,941.000	330,309		
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		08/20/2021	Various	13,797.000	244,069		
126650-10-0	CVS HEALTH CORPORATION		12/09/2021	Various	89,806.000	8,097,872		
23331A-10-9	D R HORTON INC COM		11/02/2021	Various	23,296.000	2,093,990		
S62500-25-1	DAIFUKU LTD	B	12/09/2021	Various	10,200.000	886,221		
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	12/09/2021	Various	62,100.000	1,247,564		
SB0J7D-91-9	DAIICHI SANKYO LTD	B	12/09/2021	Various	80,300.000	1,941,473		
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	12/09/2021	Various	9,100.000	2,111,247		
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	22,068.000	320,887		
SBP6VL-Q4-0	DAIMLER TRUCK AG	B	12/31/2021	DISTRIBUTION	5,261.000	72,167		
D1668R-12-3	DAIMLERCHRYSLER	B	11/02/2021	Various	1,733.000	140,915		
SB0Z6W-Y0-6	DAIWA HOUSE REIT CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	97.000	248,022		
J11718-11-1	DAIWA SECURITIES	B	12/09/2021	Various	203,500.000	1,122,140		
235851-10-2	DANAHER CO RP COM		11/02/2021	Various	39,452.000	12,399,868		
K22272-11-4	DANSKE BANK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	24,204.000	410,733		
237194-10-5	DARDEN RESTAURANTS INC		12/09/2021	Various	12,711.000	1,832,702		
23804L-10-3	DATADOG INC CLASS A		12/09/2021	MORGAN STANLEY	18,885.000	3,169,368		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		12/09/2021	Various	11,990.000	1,326,593		
S61752-03-6	DBS GROUP HOLDINGS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	67,400.000	1,479,102		
243537-10-7	DECKERS OUTDOOR CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	402.000	171,907		
244199-10-5	DEERE & CO.		12/09/2021	Various	20,560.000	7,341,111		
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		12/23/2021	Various	7,976.000	254,533		
24665A-10-3	DELEK US HOLDINGS INC		09/14/2021	Various	62.380	871		
SBZCNB-42-5	DELIVERY HERO	B	11/02/2021	Various	7,901.000	1,022,005		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		12/09/2021	Various	32,906.000	1,996,233		
24869P-10-4	DENNYS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	14,994.000	228,808		
J12075-10-7	DENSO CORP	B	12/09/2021	Various	18,500.000	1,353,598		
24906P-10-9	DENTSPLY SIRONA INC		11/02/2021	Various	5,347.000	320,178		
J1207N-10-8	DENTSU GROUP INC	B	11/02/2021	Various	7,400.000	271,928		
S02652-74-1	DERWENT LONDON PLC	B	10/18/2021	BANK OF AMERICA/MERRILL LYNCH	6,003.000	283,124		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	12/09/2021	Various	169,474.000	2,153,512		
D1882G-11-9	DEUTSCHE BOERSE AG OMN STK NPV	B	11/02/2021	Various	3,197.000	552,578		
S46178-59-6	DEUTSCHE POST AG COM STK	B	11/02/2021	GOLDMAN, SACHS & CO.	35,857.000	2,289,128		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	11/02/2021	Various	64,167.000	1,392,007		
D2046U-17-6	DEUTSCHE WOHNEN	B	11/18/2021	Various	28,098.000	1,526,174		
25179M-10-3	DEVON ENERGY CORP.		12/09/2021	Various	51,617.000	2,169,564		
252131-10-7	DEXCOM INC		11/02/2021	Various	1,871.000	869,125		
Q3190P-10-0	DEXUS PROPERTY GROUP	B	11/02/2021	Various	33,047.000	249,152		
G42089-11-3	DIAGEO	B	11/02/2021	Various	82,167.000	3,999,828		
25278X-10-9	DIAMONDBACK ENERGY INC		12/09/2021	MORGAN STANLEY	12,300.000	1,357,059		
253868-10-3	DIGITAL REALTY TRUST INC		11/02/2021	Various	25,620.000	3,981,939		
254709-10-8	DISCOVER FINL SVCS		12/09/2021	Various	25,480.000	3,029,715		
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		12/09/2021	Various	45,200.000	1,077,011		
25470M-10-9	DISH NETWORK CORP		11/02/2021	Various	7,475.000	309,038		
254687-10-6	DISNEY WALT CO		12/09/2021	Various	123,565.000	20,737,669		
G28923-10-3	DIVERSEY HOLDINGS LTD		12/01/2021	Various	27,497.000	421,870		
R1R15X-10-0	DNB BANK	B	12/09/2021	Various	103,696.000	2,044,333		
256163-10-6	DOCUSIGN INC		11/02/2021	Various	782.000	224,309		
256677-10-5	DOLLAR GENERAL CORP		11/02/2021	Various	15,079.000	3,401,613		
256746-10-8	DOLLAR TREE INC		11/02/2021	Various	13,372.000	1,473,908		
SB4TP9-G2-2	DOLLARAMA INC	B	12/09/2021	Various	23,104.000	1,042,746		
25746U-10-9	DOMINION ENERGY INC		11/02/2021	GOLDMAN, SACHS & CO.	55,349.000	4,177,117		
25960R-10-5	DOUGLAS DYNAMICS INC		12/09/2021	Various	4,483.000	166,410		
260003-10-8	DOVER CORP COM		11/02/2021	Various	9,840.000	1,692,396		
260557-10-3	DOW INC		11/02/2021	Various	10,945.000	662,720		
26142R-10-4	DRAFTKINGS INC CLASS A		12/09/2021	Various	43,700.000	1,748,646		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		12/17/2021	Various	18,018.000	476,985		
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	11/02/2021	Various	4,120.000	1,022,033		
23345M-10-7	DT MIDSTREAM INC		09/30/2021	Various	4,017.000	146,258		
233331-10-7	DTE ENERGY CO		12/09/2021	Various	24,019.000	2,764,067		
264120-10-6	DUCK CREEK TECH INC		12/17/2021	Various	8,653.000	333,024		
26441C-20-4	DUKE ENERGY HLDG CORP		11/02/2021	Various	3,136.000	335,176		
264411-50-5	DUKE RLTY CORP		11/02/2021	Various	35,322.000	1,940,267		
26614N-10-2	DUPONT DE NEMOURS INC		11/02/2021	Various	31,870.000	2,416,210		
D24914-13-3	E.ON AG OMN STK	B	12/09/2021	Various	225,790.000	2,911,671		
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	11/02/2021	Various	7,381.000	948,615		
277276-10-1	EASTGROUP PROPERTY		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,977.000	520,141		
277432-10-0	EASTMAN CH EM CO COM		12/09/2021	Various	13,404.000	1,497,104		
G29183-10-3	EATON CORP PLC		12/09/2021	Various	32,359.000	5,460,399		
278642-10-3	EBAY INC		11/02/2021	Various	4,632.000	337,349		
278865-10-0	ECOLAB INC		12/09/2021	Various	17,349.000	3,911,715		
279230-10-9	ECOVYST INC		12/01/2021	Various	24,270.000	269,146		
281020-10-7	EDISON INTL		12/09/2021	Various	29,285.000	1,868,072		
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/02/2021	Various	39,338.000	4,612,945		
S63072-00-3	EISAI LTD	B	11/02/2021	Various	9,000.000	678,501		
28414H-10-3	ELANCO ANIMAL HEALTH INC		12/09/2021	Various	57,459.000	1,721,736		
285512-10-9	ELECTRONIC ARTS INC		11/02/2021	Various	2,500.000	333,665		
532457-10-8	ELI LILLY & CO		11/23/2021	Various	48,843.000	12,693,236		
291011-10-4	EMERSON ELEC CO		11/02/2021	Various	16,958.000	1,716,658		
S24661-49-8	ENBRIDGE INC	B	11/02/2021	Various	24,330.000	904,920		
29261A-10-0	ENCOMPASS HEALTH CORP		12/17/2021	Various	7,902.000	597,604		
Q3482R-10-3	ENDEAVOUR GROUP	B	11/23/2021	Various	72,754.000	354,232		
T3679P-11-5	ENEL SPA OMN STK PAR EUR1	B	11/02/2021	Various	123,342.000	1,143,788		
S8627L-W9-9	ENEOS HOLDINGS INC	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	115,400.000	464,955		
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		08/20/2021	ALLSTATE LIFE INSURANCE CO	11,638.000	282,571		
29275Y-10-2	ENERSYS		08/20/2021	Various	3,878.000	333,248		
S71450-56-3	ENI SPA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	116,247.000	1,368,025		
29355A-10-7	ENPHASE ENERGY INC		11/02/2021	Various	8,883.000	2,009,045		
29364G-10-3	ENTERGY CORP		12/09/2021	Various	21,332.000	2,241,558		
29404K-10-6	ENVESTNET INC		08/20/2021	Various	5,072.000	389,919		
29415F-10-4	ENVISTA HOLDINGS CORP		12/17/2021	Various	10,722.000	428,099		
26875P-10-1	EOG RESOUR CES INC COM		12/09/2021	Various	42,810.000	3,952,143		
W25918-12-4	EPIROC CLASS A	B	12/09/2021	Various	56,667.000	1,010,675		
294429-10-5	EQUIFAX IN C COM		12/09/2021	Various	9,701.000	2,636,393		
29444U-70-0	EQUINIX REIT INC		11/02/2021	Various	10,470.000	8,298,328		
R8413J-10-3	EQUINOR ASA	B	11/02/2021	MORGAN STANLEY	32,990.000	858,395		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		12/09/2021	Various	57,968.000	4,826,339		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		10/06/2021	Various	22,953.000	1,918,358		
W26049-11-9	ERICSSON NAMN-AKTIER B	B	12/09/2021	Various	124,228.000	1,346,501		
S52898-37-6	ERSTE GROUP BANK	B	11/02/2021	Various	13,597.000	545,444		
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		08/20/2021	Various	13,268.000	397,206		
297178-10-5	ESSEX PROPERTY		10/06/2021	Various	7,096.000	2,330,301		
F31668-10-0	ESSILORLUXOTTICA SA	B	12/09/2021	Various	16,099.000	3,311,864		
SBF1K7-P7-9	ESSITY CLASS B	B	11/02/2021	Various	38,872.000	1,248,801		
518439-10-4	ESTEE LAUDER COS.		12/09/2021	Various	17,216.000	5,779,696		
29786A-10-6	ETSY INC		12/09/2021	Various	10,293.000	2,463,765		
L31839-13-4	EUROFINS SCIENTIFIC	B	12/09/2021	Various	8,953.000	1,134,674		
SBNBNS-G0-4	EURONEXT NV	B	12/09/2021	MORGAN STANLEY	12,974.000	1,277,672		
G3223R-10-8	EVEREST RE GROUP LTD		12/09/2021	Various	5,796.000	1,581,129		
30040W-10-8	EVERSOURCE ENERGY		12/09/2021	Various	29,417.000	2,558,438		
30063P-10-5	EXACT SCIENCES CORP		11/02/2021	Various	1,854.000	167,305		
30161N-10-1	EXELON CORP COM		12/09/2021	Various	78,803.000	4,103,994		
SBYSLC-X9-4	EXOR NV	B	12/09/2021	Various	4,858.000	450,892		
30212P-30-3	EXPEDIA IN C DEL COM		12/09/2021	MORGAN STANLEY	13,427.000	2,195,702		
302130-10-9	EXPEDITORS INTL WA INC COM		12/09/2021	Various	25,008.000	3,106,061		
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	12/09/2021	Various	37,096.000	1,647,819		
30225T-10-2	EXTRA SPACE STORAGE INC		12/01/2021	Various	16,683.000	3,374,400		
30231G-10-2	EXXON MOBIL CORP		12/09/2021	Various	292,260.000	18,464,890		
302491-30-3	F M C CORP.		11/02/2021	Various	11,459.000	1,050,518		
30303M-10-2	FACEBOOK INC		12/09/2021	Various	160,606.000	53,530,017		
J13440-10-2	FANUC LTD JPY50	B	11/02/2021	Various	7,000.000	1,443,300		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J1346E-10-0	FAST RETAILING CO	B	11/02/2021	Various	600.000	400,200		
311900-10-4	FASTENAL CO		11/02/2021	Various	41,460.000	2,374,155		
S44004-46-3	FAURECIA SA	B	09/30/2021	Various	224.750	6,545		
31428X-10-6	FEDEX CORP		12/09/2021	Various	17,792.000	4,314,178		
G3421J-10-6	FERGUSON LTD		11/02/2021	Various	6,082.000	835,550		
SBD6G5-07-6	FERRARI NV	B	11/02/2021	Various	6,143.000	1,443,581		
E49512-11-9	FERROVIAL SA	B	12/17/2021	Various	76,357.000	2,257,195		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/02/2021	Various	41,215.000	4,681,036		
316773-10-0	FIFTH THIRD BANCORP		12/09/2021	Various	67,618.000	2,869,036		
T4R999-10-4	FINECOBANK BANCA FINECO	B	12/09/2021	Various	74,649.000	1,364,113		
31846B-10-8	FIRST ADVANTAGE CORP		12/20/2021	Various	21,974.000	420,438		
320209-10-9	FIRST FINL BANCORP		12/17/2021	Various	13,743.000	315,627		
32051X-10-8	FIRST HAWAIIAN INC		12/17/2021	Various	16,420.000	442,031		
320517-10-5	FIRST HORIZON CORP		12/20/2021	Various	31,876.000	496,279		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		10/06/2021	Various	40,043.000	2,115,296		
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		08/20/2021	Various	7,279.000	323,942		
33616C-10-0	FIRST REPUBLIC BANK		11/02/2021	Various	658.000	127,955		
336433-10-7	FIRST SOLAR		08/20/2021	Various	4,747.000	426,468		
33768G-10-7	FIRSTCASH HOLDINGS INC		12/28/2021	Various	8,961.000	587,525		
337738-10-8	FISERV INC COM		12/09/2021	Various	51,063.000	5,287,416		
343412-10-2	FLUOR CORP		10/04/2021	Various	35,716.000	634,032		
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	11/02/2021	Various	3,563.000	662,496		
31620R-30-3	FNF GROUP INC		12/09/2021	Various	28,433.000	1,386,292		
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		09/14/2021	Various	7,487.000	360,777		
F3832Y-17-2	FONCIERE DES REGIONS S.A.	B	11/18/2021	Various	9,304.000	782,161		
345370-86-0	FORD MTR C O DEL COM PAR U		12/09/2021	Various	235,361.000	3,946,295		
346375-10-8	FORMFACTOR INC		08/20/2021	Various	10,443.000	367,876		
S60862-53-9	FORTESCUE METALS GROUP LTD	B	11/02/2021	Various	62,422.000	754,766		
34959E-10-9	FORTINET INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	10,033.000	3,295,138		
S23472-00-4	FORTIS INC COM	B	11/02/2021	Various	44,941.000	2,015,330		
34959J-10-8	FORTIVE CORP		12/09/2021	Various	35,080.000	2,664,892		
X2978Z-11-8	FORTUM OYJ EUR3.40	B	12/09/2021	Various	36,023.000	1,078,148		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		12/09/2021	Various	18,376.000	1,872,918		
SB29NF-31-2	FRANCO NEVADA CORP	B	12/09/2021	Various	16,105.000	2,104,726		
354613-10-1	FRANKLIN RES INC		11/02/2021	Various	7,440.000	228,036		
35671D-85-7	FREEPORT MCMORAN INC		12/09/2021	MORGAN STANLEY	126,640.000	4,879,502		
J14208-10-2	FUJI FILM HLDGS CO NPV	B	12/09/2021	Various	19,700.000	1,547,594		
S63569-45-3	FUJITSU LTD	B	12/09/2021	Various	11,500.000	2,011,464		
14064D-87-3	FULLER THLR BHVRL SL CP ET CL R6		12/23/2021	Various	262,410.430	10,370,676		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	12/09/2021	Various	164,000.000	905,901		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		11/18/2021	Various	72,880.000	3,499,891		
366651-10-7	GARTNER GROUP INC NEW		11/02/2021	Various	1,177.000	356,231		
G39108-10-8	GATES INDUSTRIAL PLC		12/20/2021	Various	15,470.000	247,956		
361448-10-3	GATX CORP.		08/31/2021	Various	4,705.000	414,565		
SB0C2C-Q3-8	GDF SUEZ CMN STK	B	11/02/2021	Various	61,931.000	889,764		
SB1WGG-93-8	GEBERIT AG	B	12/09/2021	Various	3,940.000	3,144,438		
368736-10-4	GENERAC HOLDINGS INC		12/09/2021	MORGAN STANLEY	7,016.000	3,076,104		
369550-10-8	GENERAL DYNAMICS CORP		12/09/2021	Various	19,643.000	3,912,968		
369604-30-1	GENERAL ELECTRIC		12/09/2021	Various	94,838.880	9,685,686		
370334-10-4	GENERAL MLS INC		11/23/2021	Various	47,573.000	2,964,164		
37045V-10-0	GENERAL MOTORS CO		12/09/2021	Various	93,281.000	5,058,127		
S45957-39-6	GENMAB	B	11/02/2021	Various	1,176.000	442,456		
372460-10-5	GENUINE PARTS CO		12/09/2021	Various	15,232.000	2,001,727		
S29566-62-7	GEORGE WESTON LTD.	B	12/09/2021	Various	17,109.000	1,790,680		
375558-10-3	GILEAD SCIENCES INC		12/09/2021	Various	84,480.000	5,571,732		
H3238Q-10-2	GIVAUDAN SA REG	B	12/09/2021	Various	600.000	3,009,882		
377322-10-2	GLAUKOS CORP		12/29/2021	Various	8,386.000	415,026		
S09252-88-3	GLAXOSMITHKLINE PLC	B	12/09/2021	Various	241,468.000	5,066,901		
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	11/02/2021	Various	356,208.000	1,529,434		
37940X-10-2	GLOBAL PAYMENTS INC.		12/09/2021	Various	37,080.000	4,834,994		
37959E-10-2	GLOBE LIFE INC		11/02/2021	Various	3,360.000	318,763		
379577-20-8	GLOBUS MEDICAL INC.		08/20/2021	Various	5,454.000	417,923		
380237-10-7	GODADDY INC CLASS A		12/09/2021	Various	20,683.000	1,435,623		
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/02/2021	Various	22,954.000	9,691,306		
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	11/02/2021	Various	81,971.000	1,416,806		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
384802-10-4	GRAINGER W W INC		11/02/2021	Various	2,964.000	1,367,649		
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	09/02/2021	BANK OF AMERICA/MERRILL LYNCH	23,675.000	652,186		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		08/20/2021	Various	23,992.000	451,071		
391416-10-4	GREAT WESTERN BANCORP INC		09/15/2021	Various	20,269.000	648,274		
SB1Y9T-B3-1	GROUPE DANONE	B	12/09/2021	MORGAN STANLEY	46,541.000	2,795,357		
40171V-10-0	GUIDEWIRE SOFTWARE INC		12/03/2021	Various	6,044.000	648,760		
405024-10-0	HAEMONETICS CORP		09/17/2021	Various	7,090.000	450,468		
405217-10-0	HAIN CELESTIAL GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,698.000	148,290		
406216-10-1	HALLIBURTON CO		12/09/2021	Various	69,597.000	1,565,988		
S04052-07-2	HALMA PLC	B	12/09/2021	Various	34,937.000	1,416,690		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		09/30/2021	Various	7,199.000	401,709		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		11/02/2021	Various	7,146.000	471,136		
418056-10-7	HASBRO INC COM		12/09/2021	Various	10,856.000	1,033,422		
421298-10-0	HAYWARD HOLDINGS INC		12/17/2021	Various	27,851.000	533,023		
40412C-10-1	HCA Healthcare Inc		11/02/2021	Various	16,400.000	4,065,112		
42226A-10-7	HEALTHEQUITY INC		12/16/2021	Various	8,171.000	462,472		
42250P-10-3	HEALTHPEAK PROPERTIES INC		12/09/2021	Various	90,588.000	3,133,288		
422806-20-8	HEICO CORP CL A		12/09/2021	Various	6,296.000	796,169		
D31709-10-4	HEIDELBERGCEMENT	B	12/09/2021	Various	23,611.000	1,642,154		
SB0CCH-46-3	HEINEKEN HOLDING	B	12/09/2021	Various	19,683.000	1,737,143		
S77925-59-2	HEINEKEN NV	B	12/09/2021	Various	13,208.000	1,411,609		
42328H-10-9	HELIOS TECHNOLOGIES INC		08/20/2021	Various	8,020.000	558,707		
SBYWH8-S0-4	HELLOFRESH	B	11/02/2021	Various	8,634.000	864,702		
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	12/09/2021	Various	45,318.000	860,293		
F48051-10-0	HERMES INTERNATIONAL	B	11/02/2021	Various	1,136.000	1,802,368		
427866-10-8	HERSHEY COMPANY		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	10,598.000	1,859,949		
42809H-10-7	HESS CORP		12/09/2021	Various	25,732.000	1,983,545		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		12/09/2021	MORGAN STANLEY	136,012.000	2,081,601		
W4R431-11-2	HEXAGON CLASS B	B	11/02/2021	Various	120,527.000	1,620,843		
431636-10-9	HILLMAN SOLUTIONS CORP		12/17/2021	Various	39,183.000	460,758		
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		12/09/2021	Various	34,640.000	4,936,831		
J20454-12-0	HITACHI	B	12/09/2021	Various	42,600.000	2,413,561		
436440-10-1	HOLOGIC, INC.		12/09/2021	Various	24,627.000	1,807,498		
437076-10-2	HOME DEPOT INC		12/09/2021	Various	62,712.000	22,303,801		
J22302-11-1	HONDA MOTOR CO., LTD.	B	11/02/2021	Various	44,200.000	1,360,322		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/09/2021	Various	57,664.000	12,605,480		
S64365-57-0	HONG KONG AND CHINA GAS	B	11/02/2021	Various	667,000.000	1,028,966		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	12/09/2021	Various	57,100.000	3,420,646		
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		11/02/2021	Various	418.000	43,150		
44107P-10-4	HOST HOTELS & RESORTS INC		12/09/2021	Various	199,299.000	3,317,211		
443201-10-8	HOWMET AEROSPACE INC		11/02/2021	Various	10,773.000	342,043		
J22848-10-5	HOYA CORPORATION	B	12/09/2021	Various	15,100.000	2,293,259		
40434L-10-5	HP INC		11/02/2021	Various	74,114.000	2,253,349		
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	12/09/2021	Various	773,943.000	4,539,845		
443573-10-0	HUBSPOT INC		12/09/2021	Various	4,739.000	3,656,346		
444097-10-9	HUDSON PACIFIC PROPERTIES IN		10/06/2021	Various	46,418.000	1,261,243		
444859-10-2	HUMANA INC COM		11/02/2021	Various	7,854.000	3,516,415		
445658-10-7	HUNT TRANSPORT SVC		12/09/2021	Various	10,401.000	1,989,293		
446150-10-4	HUNTINGTON BANCSHARES INC		12/09/2021	Various	157,615.000	2,386,202		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		12/09/2021	Various	10,329.000	1,974,534		
SBYYXJ-Y9-2	HYDRO ONE LTD	B	11/02/2021	Various	49,160.000	1,157,569		
SBN96C-D6-3	I GOLD CORP	B	04/13/2021	DISTRIBUTION	737.200	1,365		
449253-10-3	IAA INC		12/17/2021	Various	10,465.000	540,822		
44891N-20-8	IAC INTERACTIVE		11/02/2021	Various	1,034.000	73,409		
SB288C-92-0	IBERDROLA	B	12/09/2021	Various	225,609.560	2,713,936		
F4931M-11-9	ICADE S.A.	B	09/30/2021	Various	4,002.000	318,463		
44930G-10-7	ICU MEDICAL		12/17/2021	Various	3,026.000	613,477		
45168D-10-4	IDEXX LABS CORP		11/02/2021	GOLDMAN, SACHS & CO.	5,746.000	3,604,798		
G47567-10-5	IHS MARKIT LTD		12/09/2021	Various	28,775.000	3,610,212		
452308-10-9	ILLINOIS TOOL WKS INC		11/02/2021	Various	19,839.000	4,566,476		
452327-10-9	ILLUMINA INC		12/09/2021	Various	11,554.000	4,803,249		
S04544-92-0	IMPERIAL TOBACCO GROUP	B	11/02/2021	Various	29,499.000	609,038		
45337C-10-2	INCYTE CORPORATION		11/02/2021	Various	12,910.000	821,303		
SB1VSK-10-2	INDUSTRIVARDEN A	B	11/23/2021	Various	10,173.630	323,528		
D35415-10-4	INFINEON TECHNOLOGIES AG	B	12/09/2021	Various	99,372.000	4,395,796		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
SB2573-90-5	ING GROEP NV	B	11/02/2021	Various	61,270.000	808,488		
45687V-10-6	INGERSOLL RAND INC		12/09/2021	Various	34,004.000	1,866,380		
E64515-39-3	INMOBILIARIA COLONIAL SA	B	08/18/2021	Various	35,376.000	365,892		
J2467E-10-1	INPEX CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	49,600.000	333,814		
45784P-10-1	INSULET CORP		11/02/2021	Various	663.000	195,459		
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	11/02/2021	Various	10,495.000	1,420,418		
458140-10-0	INTEL CORP		11/02/2021	Various	248,009.000	12,521,784		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		12/09/2021	Various	47,185.000	6,206,241		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/09/2021	Various	67,146.000	8,512,157		
460146-10-3	INTERNATIONAL PAPER CO		12/09/2021	Various	45,764.000	2,202,159		
460690-10-0	INTERPUBLIC GROUP OF COS INC		12/09/2021	Various	52,196.000	1,881,189		
G4911B-10-8	INTERTEK GROUP PLC	B	11/02/2021	Various	10,532.000	735,688		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		12/09/2021	Various	23,882.000	3,469,858		
461202-10-3	INTUIT INC.		12/09/2021	Various	18,006.000	10,575,654		
46120E-60-2	INTUITIVE SURGICAL INC		11/02/2021	Various	19,046.000	7,900,255		
W5R777-11-5	INVESTOR CLASS B	B	11/02/2021	Various	123,365.000	2,667,403		
46187W-10-7	INVITATION HOMES INC		12/09/2021	Various	135,381.000	5,308,824		
46266C-10-5	IQVIA HOLDINGS INC		12/09/2021	Various	16,196.000	4,223,693		
464288-15-8	ISHARES SHORT-TERM NATIONAL MUNI B		12/07/2021	Jane Street Execution Services, LLC	300,000.000	32,214,000		
S64671-04-3	ISUZU MOTORS LTD	B	12/09/2021	Various	63,000.000	842,548		
J2501P-10-4	ITOCHU CORP JPY50	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	65,900.000	1,978,710		
46817M-10-7	JACKSON FINANCIAL INC CLASS A		09/14/2021	DISTRIBUTION	1,859.630	4,280		
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	12/09/2021	Various	23,731.000	937,368		
47074L-10-5	JAMF HOLDING CORP		12/29/2021	Various	6,800.000	242,361		
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	12/09/2021	Various	76,900.000	1,698,100		
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	11/02/2021	Various	45,600.000	928,127		
477839-10-4	JOHN BEAN TECH		08/20/2021	Various	2,188.000	295,835		
478160-10-4	JOHNSON & JOHNSON		12/09/2021	Various	168,299.000	28,266,471		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		11/02/2021	Various	52,182.000	3,861,806		
48020Q-10-7	JONES LANG LASALLE INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,624.000	382,566		
46625H-10-0	JP MORGAN CHASE & CO		12/09/2021	Various	195,285.000	32,309,515		
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	11/02/2021	Various	9,035.000	613,750		
J30642-16-9	KAO CORP	B	11/02/2021	Various	13,600.000	829,092		
S62489-90-1	KDDI CORP JPY5000	B	12/09/2021	Various	79,300.000	2,378,938		
488401-10-0	KEMPER CORP		12/16/2021	Various	6,681.000	423,952		
489170-10-0	KENNAMETAL, INC.		08/20/2021	Various	9,719.000	341,633		
F5433L-10-3	KERING SA	B	12/09/2021	Various	2,641.000	1,988,770		
G52416-10-7	KERRY A	B	12/09/2021	Various	13,703.000	1,885,022		
S44900-05-8	KESKO OYJ	B	12/09/2021	Various	30,951.000	1,085,847		
49271V-10-0	KEURIG DR PEPPER INC		12/09/2021	Various	111,092.000	3,900,645		
493267-10-8	KEYCORP NEW COM		11/02/2021	Various	25,909.000	511,444		
J32491-10-2	KEYENCE CORP JPY50	B	12/09/2021	Various	7,000.000	4,100,977		
49338L-10-3	KEYSIGHT TECHNOLOGIES		12/09/2021	Various	14,870.000	2,734,036		
49427F-10-8	KILROY REALTY CORPORATION		10/06/2021	Various	18,051.000	1,220,231		
494368-10-3	KIMBERLY-CLARK CORP		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	24,933.000	3,280,435		
49456B-10-1	KINDER MORGAN INC DEL		12/09/2021	Various	201,462.000	3,312,509		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	12/09/2021	Various	213,991.000	987,054		
G52654-10-3	KINGSPAN GROUP	B	12/09/2021	Various	8,792.000	1,040,967		
W5139V-64-6	KINNEVIK CLASS B	B	12/09/2021	Various	19,630.000	752,378		
SB03Z8-41-9	KINROSS GOLD CORP COM	B	11/02/2021	Various	42,251.000	238,330		
49714P-10-8	KINSALE CAPITAL GROUP INC		09/21/2021	Various	3,959.000	701,311		
497266-10-6	KIRBY CORP		08/20/2021	Various	6,076.000	332,771		
S64937-45-1	KIRIN HOLDINGS CO	B	12/09/2021	Various	83,900.000	1,451,476		
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	12/09/2021	Various	32,400.000	1,281,117		
49803T-30-0	KITE REALTY GROUP TRUST REIT		11/30/2021	Various	56,447.000	1,218,359		
48251W-10-4	KKR AND CO INC CLASS A		12/09/2021	Various	41,555.000	3,237,757		
482480-10-0	KLA CORP		12/09/2021	MORGAN STANLEY	10,812.000	4,227,930		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		08/20/2021	Various	8,996.000	430,456		
50015M-10-9	KODIAK SCIENCES INC		08/20/2021	Various	1,097.000	96,646		
X4543E-11-7	KOJAMO	B	11/02/2021	Various	38,418.000	900,173		
J35759-12-5	KOMATSU LTD NPV	B	12/09/2021	Various	61,500.000	1,501,512		
N4297B-14-6	KON KPN NV EURO.24	B	11/02/2021	Various	229,010.000	714,227		
X4551T-10-5	KONE B	B	11/02/2021	Various	8,702.000	669,650		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	11/02/2021	Various	35,691.000	1,184,094		
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	11/02/2021	Various	5,684.000	1,246,457		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
500754-10-6	KRAFT HEINZ ORD		11/02/2021	Various	9,478.000	349,075		
501044-10-1	KROGER CO		11/02/2021	Various	42,449.000	1,792,275		
J36662-13-8	KUBOTA CORP	B	11/02/2021	Various	37,400.000	763,711		
501575-10-4	KYMERA THERAPEUTICS INC		12/31/2021	Various	1,800.000	110,924		
50155Q-10-0	KYNDRYL HOLDINGS INC WHEN ISSUED		11/04/2021	DISTRIBUTION	11,549.400	324,777		
J37479-11-0	KYOCERA CORP JPY50	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	15,100.000	945,576		
S64995-50-9	KYOWA KIRIN LTD	B	12/09/2021	Various	59,300.000	1,724,228		
502431-10-9	L3HARRIS TECHNOLOGIES INC		12/09/2021	Various	18,630.000	4,070,554		
50540R-40-9	LABORATORY CORP AMER HLDGS		12/09/2021	Various	7,871.000	2,273,163		
F01764-10-3	L'AIR LIQUIDE S.A.	B	12/09/2021	Various	16,654.000	2,888,100		
512807-10-8	LAM RESEARCH CORP.		12/09/2021	Various	9,541.000	5,511,038		
513272-10-4	LAMB WESTON HOLDINGS INC		11/02/2021	Various	12,690.000	758,907		
515098-10-1	LANDSTAR SYSTEMS INC		10/11/2021	Various	2,364.000	368,259		
517834-10-7	LAS VEGAS SANDS CORP		12/09/2021	MORGAN STANLEY	49,014.000	1,925,326		
S65062-67-1	LASERTEC CORP	B	12/09/2021	Various	4,400.000	1,041,740		
G54050-10-2	LAZARD LTD CL A		08/20/2021	Various	8,561.000	389,246		
505336-10-7	LA-Z-BOY CHAIR CO.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,348.000	151,615		
50189K-10-3	LCI INDUSTRIES		10/06/2021	Various	3,850.000	531,443		
SB996L-89-3	LEG IMMOBILIEN AG	B	11/02/2021	Various	3,157.000	507,914		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	12/09/2021	Various	498,817.000	1,897,654		
F56196-18-5	LEGRAND	B	12/09/2021	Various	22,964.000	2,601,649		
526057-10-4	LENNAR COR P CL A		11/02/2021	Various	18,106.000	1,830,627		
526107-10-7	LENNOX INTERNATIONAL INC		11/02/2021	Various	3,278.000	1,008,332		
527064-10-9	LESLIES INC		12/17/2021	Various	17,861.000	394,206		
50187A-10-7	LHC GROUP INC		11/11/2021	Various	3,237.000	545,718		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		12/09/2021	Various	23,909.000	3,895,131		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	12/09/2021	MORGAN STANLEY	45,108.000	1,225,440		
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		12/09/2021	Various	16,662.000	961,252		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		12/09/2021	Various	39,147.000	1,926,257		
53223X-10-7	LIFE STORAGE INC		12/01/2021	Various	19,783.000	2,539,387		
533900-10-6	LINCOLN ELEC HLDGS		12/16/2021	Various	4,114.000	562,254		
534187-10-9	LINCOLN NA TL CORP IN COM		11/02/2021	Various	8,423.000	550,864		
G5494J-10-3	LINDE PLC	D	12/09/2021	Various	33,345.000	10,926,111		
H49983-18-4	LINDT & SPRUENGLI PART	B	12/09/2021	Various	201.000	2,397,389		
E7S7AP-10-8	LINEA DIRECTA ASEGURADORA S.A C	B	04/29/2021	DISTRIBUTION	1,949.000	2,558		
SB0PB4-M7-2	LINK REIT	B	11/02/2021	Various	88,000.000	799,672		
538034-10-9	LIVE NATION ENTERTAINMENT INC		12/09/2021	Various	18,923.000	2,046,816		
501889-20-8	LKQ CORP		12/09/2021	Various	30,675.000	1,678,577		
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	12/09/2021	MORGAN STANLEY	4,082,601.000	2,519,824		
539481-10-1	LOBLAW COS LTD COM	B	11/02/2021	Various	5,945.000	411,238		
539830-10-9	LOCKHEED MARTIN CORP		11/02/2021	Various	15,915.000	5,300,385		
540424-10-8	LOEWS CORP		12/09/2021	Various	52,868.000	2,984,220		
S73333-78-3	LONZA GROUP AG	B	11/02/2021	Various	779.000	635,589		
F58149-13-3	L'OREAL CMN STK	B	12/09/2021	Various	8,685.000	3,980,251		
546347-10-5	LOUISIANA-PACIFIC CORP.		08/20/2021	Various	5,304.000	303,757		
548661-10-7	LOWES COS INC USD0.50		12/09/2021	Various	46,956.000	10,683,481		
54911Q-10-7	LOYALTY VENTURES INC		11/08/2021	DISTRIBUTION	74.000	1,572		
550021-10-9	LULULEMON ATHLETICA INC	C	11/02/2021	Various	8,682.000	3,924,828		
550241-10-3	LUMEN TECHNOLOGIES INC		12/09/2021	Various	81,568.000	966,353		
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	12/09/2021	Various	9,576.000	7,184,985		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/09/2021	Various	32,207.000	3,001,486		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	11/23/2021	Various	5,544.000	651,779		
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	11/02/2021	Various	9,217.000	757,602		
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		10/25/2021	Various	16,310.000	335,787		
S65558-05-8	MAKITA CORP	B	11/02/2021	Various	10,300.000	485,103		
56585A-10-2	MARATHON PETROLEUM CORP		12/09/2021	Various	53,463.000	3,351,092		
57060D-10-8	MARKETAXESS HOLDINGS INC		12/09/2021	Various	6,364.000	2,519,447		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/09/2021	Various	27,964.000	4,449,032		
571748-10-2	MARSH + MCLENNAN COS INC		11/02/2021	Various	32,189.000	5,188,522		
573284-10-6	MARTIN MARIETTA MATERIALS		12/09/2021	Various	5,101.000	2,049,859		
J39788-13-8	MARUBENI	B	11/02/2021	Various	80,700.000	644,348		
573874-10-4	MARVELL TECHNOLOGY INC		11/02/2021	Various	97,077.000	6,784,762		
574599-10-6	MASCO CORP		11/02/2021	MORGAN STANLEY	17,230.000	1,104,271		
574795-10-0	MASIMO CORP		12/09/2021	Various	10,655.000	2,954,988		
57636Q-10-4	MASTERCARD INC CLASS A		12/09/2021	Various	59,025.000	19,976,578		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57667L-10-7	MATCH GROUP INC		12/09/2021	MORGAN STANLEY	23,355.000	3,359,270		
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN	D	08/20/2021	Various	17,912.000	284,019		
580135-10-1	MCDONALDS CORP		12/09/2021	Various	45,117.000	11,140,516		
580589-10-9	MCGRATH RENTCORP.		08/20/2021	Various	4,527.000	311,621		
58155Q-10-3	MCKESSON CORP		11/02/2021	Various	10,802.000	2,316,293		
58463J-30-4	MEDICAL PPTYS TRUST INC		11/02/2021	Various	279,229.000	5,651,060		
G5960L-10-3	MEDTRONIC PLC		12/09/2021	Various	120,549.000	14,401,335		
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC	B	11/02/2021	Various	58,383.000	100,098		
58733R-10-2	MERCADOLIBRE INC	C	12/09/2021	Various	3,707.000	5,381,594		
58933Y-10-5	MERCK & CO. INC.		12/09/2021	Various	209,449.000	17,510,383		
D5357W-10-3	MERCK KGAA ORD NPV	B	12/09/2021	Various	8,889.000	2,213,573		
589378-10-8	MERCURY SYSTEMS INC		09/30/2021	Various	14,475.000	777,142		
59151K-10-8	METHANEX CORP	A	08/20/2021	Various	11,026.000	348,655		
592688-10-5	METTLER TOLEDO INTERNATIONAL		12/09/2021	Various	1,989.000	2,975,525		
552848-10-3	MGIC INVT CORP WIS		08/20/2021	Various	24,232.000	355,726		
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		10/06/2021	Various	74,894.000	2,811,813		
552953-10-1	MGM RESORTS INTERNATIONAL		11/02/2021	Various	12,743.000	479,901		
595017-10-4	MICROCHIP TECHNOLOGY INC		12/09/2021	Various	36,770.000	3,141,846		
595112-10-3	MICRON TEC HNOLOGY INC COM		12/09/2021	Various	73,965.000	5,262,540		
594918-10-4	MICROSOFT CORP		12/09/2021	Various	467,541.000	151,893,135		
S66424-06-0	MINEBEA MITSUMI INC	B	11/02/2021	Various	20,200.000	513,016		
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	12/09/2021	Various	287,761.000	586,284		
J43293-10-9	MISUMI GROUP INC	B	12/09/2021	Various	15,400.000	606,548		
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	11/02/2021	Various	75,600.000	630,178		
J43830-11-6	MITSUBISHI CORPORATION	B	11/02/2021	MORGAN STANLEY	32,800.000	1,054,414		
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	12/09/2021	Various	125,700.000	1,657,151		
J44002-12-9	MITSUBISHI HEAVY INDS	B	12/09/2021	Various	33,300.000	825,343		
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	11/02/2021	Various	419,300.000	2,321,161		
S65973-02-6	MITSUI & CO NPV	B	11/02/2021	Various	38,600.000	861,559		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	12/09/2021	Various	82,500.000	1,803,138		
S65910-14-3	MIZUHO FINANCIAL GROUP	B	11/02/2021	Various	100,310.000	1,358,387		
60770K-10-7	MODERNA INC		12/09/2021	Various	23,137.000	7,961,404		
60786M-10-5	MOELIS ORD CLASS A		12/23/2021	Various	5,704.000	337,992		
60855R-10-0	MOLINA HEALTHCARE INC		12/09/2021	Various	8,162.000	2,407,003		
60871R-20-9	MOLSON COORS BEVERAGE CO		12/09/2021	Various	10,707.000	501,376		
60878Y-10-8	MOMENTIVE GLOBAL INC		09/22/2021	Various	33,412.000	578,628		
609027-10-7	MONARCH CASINO & RESORT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,750.000	110,670		
SBGLP2-32-5	MONCLER	B	12/09/2021	MORGAN STANLEY	11,830.000	874,697		
609207-10-5	MONDELEZ INTERNATIONAL INC		11/23/2021	Various	101,693.000	6,253,673		
SB1CRL-C4-3	MONDI PLC	B	12/09/2021	Various	34,891.000	860,540		
60937P-10-6	MONGODB INC CLASS A		12/09/2021	Various	5,637.000	2,707,594		
61174X-10-9	MONSTER BEVERAGE CORP		12/09/2021	Various	39,756.000	3,534,595		
615369-10-5	MOODYS CORP		12/09/2021	Various	14,735.000	5,601,927		
617446-44-8	MORGAN STANLEY		12/09/2021	Various	99,019.000	10,177,404		
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,900.000	307,909		
617700-10-9	MORNINGSTAR INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,327.000	346,705		
620076-30-7	MOTOROLA SOLUTIONS INC		12/09/2021	Various	12,406.000	3,094,309		
SB02L4-86-0	MOWI	B	12/09/2021	MORGAN STANLEY	80,810.000	1,906,940		
553498-10-6	MSA SAFETY INC		12/16/2021	Various	3,613.000	567,022		
55354G-10-0	MSCI INC A		11/02/2021	GOLDMAN, SACHS & CO.	5,365.000	3,510,480		
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	12/09/2021	Various	6,496.000	1,356,353		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	11/02/2021	Various	18,700.000	1,438,080		
62855J-10-4	MYRIAD GENETICS INC		11/15/2021	Various	16,416.000	531,943		
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	12/09/2021	Various	13,600.000	982,626		
63009R-10-9	NANOSTRING TECHNOLOGIES INC		10/12/2021	GOLDMAN, SACHS & CO.	7,718.000	387,719		
631103-10-8	NASDAQ OMX GROUP		12/09/2021	Various	20,710.000	4,297,414		
632307-10-4	NATERA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,828.000	188,851		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		08/20/2021	Various	12,062.000	437,723		
SBDR05-C0-9	NATIONAL GRID PLC	B	11/02/2021	Various	159,781.000	2,086,091		
637417-10-6	NATIONAL RETAIL PROPERTIES		11/11/2021	Various	9,623.000	448,145		
63845R-10-7	NATIONAL VISION HOLDINGS INC		12/17/2021	Various	5,293.000	275,979		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	11/02/2021	Various	100,874.000	2,069,121		
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	23,703.000	1,794,323		
G7S86Z-17-2	NATWEST GROUP PLC	B	12/09/2021	Various	389,802.000	1,125,324		
63947U-10-7	NCINO INC		12/03/2021	Various	4,916.000	304,297		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
S66404-00-5	NEC CORP	B	12/09/2021	Various	20,800.000	1,010,865		
640491-10-6	NEOGEN CORP		12/17/2021	Various	5,969.000	258,195		
SB06YV-46-1	NESTE	B	11/02/2021	Various	11,007.000	623,369		
S71238-70-3	NESTLE SA PAR CHF1	B	12/09/2021	Various	94,591.000	12,359,169		
64110D-10-4	NETAPP INC		12/09/2021	Various	24,731.000	2,201,898		
64110L-10-6	NETFLIX INC		12/09/2021	Various	29,959.000	19,190,201		
64829B-10-0	NEW RELIC INC		08/20/2021	Various	7,907.000	585,485		
650111-10-7	NEW YORK T IMES CO CL A		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,652.000	225,715		
651229-10-6	NEWELL RUBBERMAID INC		12/09/2021	Various	62,729.000	1,470,497		
651639-10-6	NEWMONT CORP		11/02/2021	Various	49,378.000	2,741,032		
J4914X-10-4	NEXON LTD	B	11/02/2021	Various	25,000.000	462,199		
65339F-10-1	NEXTERA ENERGY INC		12/09/2021	Various	129,510.000	11,057,679		
SBN7BZ-M3-7	NIBE INDUSTRIER CLASS B	B	12/09/2021	MORGAN STANLEY	72,015.000	1,036,968		
S66471-33-5	NICE LTD	B	11/02/2021	Various	4,425.000	1,265,508		
J52968-10-4	NIDEC CORPORATION JPY50	B	12/09/2021	Various	16,500.000	1,864,922		
654106-10-3	NIKE INC CL B		12/09/2021	Various	85,501.000	14,311,477		
J51699-10-6	NINTENDO CO LTD COM STK	B	12/09/2021	Various	4,400.000	2,014,650		
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	11/02/2021	Various	35,600.000	388,422		
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	97.000	276,874		
S66425-69-5	NIPPON STEEL CORP	B	11/02/2021	MORGAN STANLEY	37,800.000	666,991		
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	12/09/2021	Various	65,500.000	1,769,067		
J57160-12-9	NISSAN MOTOR CO CMN STK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	83,300.000	429,150		
J58472-11-9	NITTO DENKO CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,500.000	773,599		
65487K-10-0	NLIGHT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	9,441.000	246,788		
N64038-10-7	NN GROUP NV	B	12/09/2021	Various	35,243.000	1,802,216		
S59029-41-3	NOKIA OYJ EURO.06	B	12/09/2021	Various	255,489.000	1,451,152		
J59009-15-9	NOMURA HOLDINGS INC	B	11/02/2021	Various	140,600.000	651,582		
SBYZF9-J9-8	NORDEA BANK	B	11/02/2021	MORGAN STANLEY	72,860.000	906,941		
655844-10-8	NORFOLK SOUTHERN CORP		12/09/2021	Various	19,795.000	5,552,149		
665859-10-4	NORTHERN TRUST CORP		12/09/2021	Various	30,653.000	3,718,964		
666807-10-2	NORTHROP GRUMMAN CORP		11/02/2021	Various	9,466.000	3,359,305		
668074-30-5	NORTHWESTERN CORP		10/08/2021	Various	6,870.000	431,712		
67000B-10-4	NOVANTA INC		08/20/2021	Various	3,224.000	466,864		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	11/02/2021	Various	25,573.000	2,379,292		
670002-40-1	NOVAVAX INC		12/09/2021	Various	6,773.000	1,276,507		
SBHC8X-90-3	NOVO-NORDISK B ORD	B	11/02/2021	Various	51,205.000	5,560,718		
SB798F-W0-4	NOVOZYMES CLASS B	B	11/02/2021	Various	11,460.000	861,581		
629377-50-8	NRG ENERGY INC		12/09/2021	Various	41,638.000	1,664,637		
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP	B	12/09/2021	Various	44,700.000	920,764		
67018T-10-5	NU SKIN ASIA PAC INC		10/14/2021	Various	9,962.000	470,397		
670346-10-5	NUCOR CORP.		12/09/2021	Various	18,663.000	2,049,352		
SBDRJL-N0-2	NUTRIEN LTD	B	12/09/2021	Various	26,388.000	1,797,470		
67066G-10-4	NVIDIA CORP		12/09/2021	Various	182,237.000	45,210,056		
62944T-10-5	NVR INC		11/02/2021	Various	347.000	1,710,117		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	12/09/2021	Various	18,387.000	3,821,972		
SB0F9V-20-4	OCBC BANK	B	12/09/2021	Various	122,400.000	1,028,862		
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/02/2021	Various	19,301.000	426,359		
670837-10-3	OGE ENERGY CORP		09/30/2021	Various	8,596.000	304,212		
679295-10-5	OKTA INC CLASS A		11/02/2021	Various	428.000	98,829		
679580-10-0	OLD DOMINION FREIGHT LINE INC		12/09/2021	Various	8,980.000	3,130,226		
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		11/08/2021	Various	6,606.000	544,102		
S66588-01-3	OLYMPUS CORP	B	12/09/2021	Various	62,300.000	1,347,547		
68213N-10-9	OMNICELL INC		08/20/2021	Various	2,189.000	327,436		
682189-10-5	ON SEMICONDUCTOR CORP		12/09/2021	MORGAN STANLEY	26,809.000	1,550,260		
682680-10-3	ONEOK INC		12/09/2021	Various	42,838.000	2,590,992		
S66601-07-1	ONO PHARMACEUTICAL CO	B	11/02/2021	Various	37,000.000	834,737		
68389X-10-5	ORACLE CORP COM		11/02/2021	Various	112,569.000	10,630,687		
67103H-10-7	OREILLY AUTOMOTIVE INC		11/02/2021	Various	5,001.000	3,054,565		
68622V-10-6	ORGANON & CO		09/30/2021	Various	1,243.100	33,597		
S66488-91-7	ORIENTAL LAND LTD	B	12/09/2021	Various	9,000.000	1,396,109		
Q71610-10-1	ORIGIN ENERGY LTD	B	08/20/2021	Various	130,129.000	398,829		
68629Y-10-3	ORION OFFICE REIT INC		11/15/2021	DISTRIBUTION	2,596.700	53,459		
R67787-10-2	ORKLA ASA	B	11/23/2021	Various	34,820.000	328,085		
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		12/17/2021	Various	29,046.000	542,233		
68902V-10-7	OTIS WORLDWIDE CORP		12/09/2021	Various	29,059.000	2,409,429		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	11/02/2021	Various	12,100.000	519,681		
69007J-10-6	OUTFRONT MEDIA INC		08/20/2021	Various	14,409.000	333,767		
690732-10-2	OWENS & MINOR, INC.		09/07/2021	Various	17,145.000	650,476		
693718-10-8	PACCAR INC		11/02/2021	Various	3,583.000	287,966		
69526K-10-5	PACTIV EVERGREEN INC		08/20/2021	Various	15,748.000	219,451		
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		12/09/2021	MORGAN STANLEY	139,295.000	3,387,533		
697435-10-5	PALO ALTO NETWORKS INC		12/09/2021	Various	6,830.000	3,376,612		
SB44XT-X8-2	PANDORA	B	12/09/2021	Various	12,096.000	1,560,370		
69924R-10-8	PARAMOUNT GROUP REIT INC		10/06/2021	Various	65,281.000	619,142		
700517-10-5	PARK HOTELS RESORTS INC		11/18/2021	Various	20,231.000	389,962		
701094-10-4	PARKER HAN NIFIN CORP COM		12/09/2021	Various	10,006.000	3,030,576		
703343-10-3	PATRICK INDUSTRIES INC		08/20/2021	Various	8,389.000	679,951		
704326-10-7	PAYCHEX INC		12/09/2021	Various	26,078.000	3,203,216		
70432V-10-2	PAYCOM SOFTWARE INC		11/02/2021	Various	304.000	138,952		
70435P-10-2	PAYCOR HCM INC		12/23/2021	Various	8,813.000	261,293		
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	11/05/2021	DIRECT	979,431.930	10,000,000		
70450Y-10-3	PAYPAL HOLDINGS INC		12/09/2021	Various	79,455.000	18,481,763		
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	12/09/2021	Various	49,467.000	1,472,842		
712704-10-5	PEOPLES UNITED FINANCIAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	27,364.000	428,794		
713448-10-8	PEPSICO INC.		12/09/2021	Various	92,880.000	15,069,026		
71375U-10-1	PERFICIENT INC		08/20/2021	Various	4,840.000	496,901		
71377A-10-3	PERFORMANCE FOOD GROUP		12/17/2021	Various	20,432.000	879,497		
714046-10-9	PERKINELMER INC		12/09/2021	Various	13,381.000	2,413,478		
S46823-29-0	PERNOD RICARD NPV	B	11/02/2021	Various	7,781.000	1,625,188		
S06825-38-4	PERSIMMON PLC	B	11/02/2021	Various	14,308.000	537,050		
G7041J-10-7	PETS AT HOME PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	38,889.000	253,618		
717081-10-3	PFIZER INC		12/09/2021	Various	348,890.000	16,129,919		
718172-10-9	PHILIP MORRIS INTL.		12/09/2021	Various	105,261.000	9,927,011		
S59866-22-8	PHILIPS ELECTRONICS ORD	B	11/02/2021	Various	15,706.000	692,112		
718546-10-4	PHILLIPS 66		11/02/2021	Various	4,119.000	272,966		
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		08/20/2021	Various	16,935.000	488,437		
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		12/08/2021	DIRECT	921,659.000	10,000,000		
72352L-10-6	PINTEREST INC CLASS A		12/09/2021	Various	55,060.000	2,398,834		
723787-10-7	PIONEER NA T RES CO COM		12/09/2021	Various	18,158.000	3,421,312		
72703H-10-1	PLANET FITNESS INC CLASS A		08/20/2021	Various	5,248.000	376,483		
72919P-20-2	PLUG POWER INC.		11/02/2021	Various	35,447.000	1,418,451		
693475-10-5	PNC FINL SVCS GROUP INC		11/02/2021	Various	4,373.000	806,119		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		08/20/2021	Various	15,936.000	804,035		
737630-10-3	POTLATCH CORP.		09/17/2021	Various	7,350.000	369,830		
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	12/09/2021	Various	70,048.000	2,325,721		
739276-10-3	POWER INTEGRATIONS INC		12/17/2021	Various	11,672.000	1,115,494		
693506-10-7	PPG INDUSTRIES INC		12/09/2021	Various	17,201.000	2,791,286		
69351T-10-6	PPL CORP		12/09/2021	Various	133,132.000	3,846,532		
69354N-10-6	PRA GROUP INC		08/20/2021	Various	10,599.000	421,033		
74167P-10-8	PRIMO WATER CORP		12/17/2021	Various	28,995.000	484,531		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		12/09/2021	Various	24,137.000	1,654,609		
742718-10-9	PROCTER & GAMBLE CO		11/23/2021	Various	140,977.000	20,375,128		
743315-10-3	PROGRESSIVE CORP		12/09/2021	Various	35,867.000	3,409,652		
74340E-10-3	PROGYNY INC		12/17/2021	Various	9,752.000	460,339		
74340W-10-3	PROLOGIS INC		11/02/2021	Various	73,093.000	9,830,907		
SBJDS7-L3-4	PROSUS NV	B	12/09/2021	Various	51,600.000	4,370,586		
G72899-10-0	PRUDENTIAL CORP	B	11/02/2021	Various	46,182.000	905,547		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		09/07/2021	Various	2,748.000	420,289		
69370C-10-0	PTC INC		12/09/2021	Various	22,964.000	2,817,998		
74460D-10-9	PUBLIC STORAGE		12/09/2021	Various	20,556.000	6,660,376		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		12/09/2021	Various	53,078.000	3,394,064		
745867-10-1	PULTE GROUP INC		11/02/2021	Various	23,504.000	1,140,316		
S50647-22-1	PUMA	B	12/09/2021	Various	18,296.000	2,249,355		
74736L-10-9	Q2 HOLDINGS INC		12/17/2021	Various	5,864.000	481,935		
Q78063-11-4	QBE INS GROUP NPV	B	12/09/2021	Various	136,790.000	1,205,600		
SBYXS6-99-6	QIAGEN NV		12/09/2021	Various	30,820.000	1,684,463		
74736K-10-1	QORVO INC		12/09/2021	Various	18,812.000	3,112,483		
747316-10-7	QUAKER CHEMICAL CORP.		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,556.000	370,126		
747525-10-3	QUALCOMM INC		11/02/2021	Various	71,608.000	9,759,863		
74834L-10-0	QUEST DIAGNOSTICS INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	9,380.000	1,352,877		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
749607-10-7	R L I CORP.		09/20/2021	Various	4,756.000	512,146		
S62295-97-7	RAKUTEN GROUP INC	B	12/09/2021	Various	72,800.000	749,591		
S60419-95-9	RAMSAY HEALTH CARE LTD	B	12/09/2021	Various	48,469.000	2,475,574		
753422-10-4	RAPID7 INC		08/20/2021	Various	4,070.000	406,856		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		12/09/2021	Various	127,476.000	11,034,050		
75524B-10-4	RBC BEARING INS		12/16/2021	Various	2,485.000	546,696		
756109-10-4	REALTY INCOME CORP		12/09/2021	Various	66,295.000	4,686,371		
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	11/02/2021	Various	7,712.000	592,509		
SB0RRZ-00-3	RECRUIT HOLDINGS LTD	B	11/02/2021	Various	22,600.000	1,243,355		
SBD6FX-N3-0	RED ELECTRICA SA	B	11/02/2021	Various	33,615.000	605,444		
758750-10-3	REGAL REXNORD CORP		10/05/2021	DISTRIBUTION	3,449.890	330,136		
758849-10-3	REGENCY CENTERS CORPORATION		12/09/2021	Various	30,436.000	2,079,861		
75886F-10-7	REGENERON PHARMACEUTICALS INC		12/09/2021	Various	8,669.000	5,538,323		
7591EP-10-0	REGIONS FINANCIAL CORP		12/09/2021	Various	134,096.000	2,983,195		
759351-60-4	REINSURANCE GROUP AMERICA INC		09/30/2021	Various	1,412.000	166,715		
75943R-10-2	RELAY THERAPEUTICS INC		10/13/2021	GOLDMAN, SACHS & CO.	8,600.000	227,900		
G74570-12-1	RELX PLC	B	11/02/2021	Various	69,348.000	2,137,222		
S66356-77-5	RENESAS ELECTRONICS CORP	B	11/02/2021	Various	17,500.000	172,601		
G7494G-10-5	RENTOKIL INITIAL PLC	B	12/09/2021	Various	114,096.000	930,268		
S56693-54-2	REPSOL YPF SA EUR1	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	114,814.410	1,245,229		
760759-10-0	REPUBLIC S VCS INC COM		11/02/2021	Various	15,099.000	1,960,873		
761152-10-7	RESMED INC.		12/09/2021	Various	11,554.000	3,032,348		
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	12/09/2021	Various	17,578.000	1,056,848		
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		11/18/2021	Various	62,384.000	1,090,633		
76155X-10-0	REVOLUTION MEDICINES INC		09/30/2021	Various	5,392.000	164,148		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		10/06/2021	Various	20,874.000	1,200,002		
S07188-75-8	RIO TINTO CMN STK	B	11/02/2021	Various	37,104.000	2,400,091		
Q81437-10-7	RIO TINTO LTD	B	11/02/2021	MORGAN STANLEY	13,172.000	879,901		
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	12/30/2021	Various	7,487.000	456,185		
74965L-10-1	RLJ LODGING TRUST		10/06/2021	Various	18,634.000	282,101		
H69293-22-5	ROCHE HOLDING AG	B	12/09/2021	Various	9,158.000	3,829,889		
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	11/02/2021	Various	24,626.000	9,653,720		
77313F-10-6	ROCKET PHARMACEUTICALS INC		09/09/2021	Various	9,288.000	354,042		
773903-10-9	ROCKWELL AUTOMATION INC		12/09/2021	Various	8,896.000	3,006,738		
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	11/02/2021	Various	3,425.000	168,769		
77543R-10-2	ROKU INC CLASS A		12/09/2021	Various	10,992.000	3,172,393		
775711-10-4	ROLLINS, INC		12/09/2021	Various	44,202.000	1,516,527		
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	12/09/2021	Various	450,131.000	770,819		
776696-10-6	ROPER TECHNOLOGIES INC		11/02/2021	Various	8,676.000	4,153,653		
778296-10-3	ROSS STORES, INC.		12/09/2021	Various	38,758.000	4,479,894		
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	11/23/2021	Various	6,520.000	671,360		
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		11/02/2021	Various	2,222.000	169,983		
SB03ML-X2-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	11/02/2021	Various	131,631.000	2,694,038		
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	12/09/2021	Various	124,792.000	2,713,011		
781846-20-9	RUSH ENTERPRISES CL A		08/20/2021	Various	6,475.000	282,422		
D6629K-10-9	RWE AG (NEU) CMN STK	B	11/02/2021	Various	23,434.000	902,967		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		11/16/2021	Various	2,595.000	196,258		
78409V-10-4	S&P GLOBAL INC		12/09/2021	Various	20,505.000	9,297,755		
78573L-10-6	SABRA HEALTHCARE REIT INC		11/30/2021	Various	161,160.000	2,375,426		
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	08/18/2021	Various	15,322.000	223,222		
F03381-13-8	SAFRAN	B	11/02/2021	Various	3,739.000	455,562		
78667J-10-8	SAGE THERAPEUTICS INC		08/20/2021	Various	2,316.000	104,113		
G77732-17-3	SAINSBURY(J) ORD GBP0.25	B	11/23/2021	Various	79,550.000	289,015		
79466L-30-2	SALESFORCE.COM INC		11/02/2021	Various	61,923.180	17,926,185		
S52260-38-7	SAMPO PLC	B	12/09/2021	Various	28,891.000	1,446,562		
SB1VQ2-52-6	SANDVIK	B	11/02/2021	Various	51,316.000	1,306,415		
S56717-35-8	SANOFI S.A.	B	11/02/2021	Various	8,962.000	943,825		
Q82869-11-8	SANTOS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	98,586.000	422,217		
D66992-10-4	SAP AG	B	12/09/2021	Various	54,234.000	7,735,005		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		12/09/2021	Various	7,621.000	2,626,977		
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	12/09/2021	Various	264,079.000	541,162		
806857-10-8	SCHLUMBERGER LTD		11/02/2021	Various	47,346.000	1,251,828		
S48341-08-5	SCHNEIDER ELECTRIC	B	11/02/2021	Various	17,280.000	3,051,603		
81141R-10-0	SEA ADS REPRESENTING LTD CLASS A	D	12/09/2021	MORGAN STANLEY	10,755.000	2,740,374		
811707-80-1	SEACOAST BANKING CORP FL		09/21/2021	Various	13,287.000	409,328		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	11/02/2021	Various	15,397.000	1,411,166		
81181C-10-4	SEAGEN INC		11/02/2021	Various	3,805.000	597,300		
Q8382E-10-2	SEEK LTD	B	12/09/2021	MORGAN STANLEY	35,147.000	884,112		
G80277-14-1	SEGRO REIT PLC	B	08/18/2021	Various	39,812.000	625,263		
J70746-13-6	SEKISUI HOUSE	B	11/02/2021	Various	54,000.000	1,110,983		
816300-10-7	SELECTIVE INSURANCE GROUP		08/20/2021	Various	6,196.000	500,981		
816851-10-9	SEMPRA ENERGY		12/09/2021	Various	35,377.000	4,505,673		
81762P-10-2	SERVICENOW INC		12/09/2021	Various	17,231.000	11,342,675		
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	12/09/2021	Various	46,800.000	2,049,912		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	32,798.000	931,152		
824348-10-6	SHERWIN WILLIAMS CO		11/02/2021	Various	15,705.000	4,877,262		
S68043-69-4	SHIMADZU CORP	B	11/02/2021	Various	12,400.000	518,317		
J72262-10-8	SHIMANO	B	12/09/2021	Various	4,500.000	1,259,915		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	11/02/2021	Various	7,000.000	1,122,308		
S68046-82-0	SHIONOGI & CO	B	12/09/2021	Various	17,000.000	1,094,757		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	12/09/2021	Various	4,517.000	6,650,688		
825690-10-0	SHUTTERSTOCK INC		08/20/2021	Various	3,909.000	392,531		
D69671-21-8	SIEMANS AG	B	12/09/2021	Various	27,128.000	4,537,337		
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	11/02/2021	Various	15,984.000	451,770		
SBD594-Y4-9	SIEMENS HEALTHINEERS AG	B	11/02/2021	GOLDMAN, SACHS & CO.	11,205.000	782,606		
82669G-10-4	SIGNATURE BK NEW YORK NY		12/09/2021	Various	6,991.000	2,104,104		
H7631K-27-3	SIKA AG	B	11/02/2021	Various	6,642.000	2,296,984		
828730-20-0	SIMMONS FIRST NATL CORP CL A		08/20/2021	Various	24,159.000	647,883		
828806-10-9	SIMON PPTY GROUP INC		12/09/2021	Various	38,991.000	5,580,337		
G8192H-10-6	SIRIUSPOINT LTD	D	08/20/2021	Various	50,027.000	416,800		
82981J-10-9	SITE CENTERS CORP		11/18/2021	Various	61,727.000	966,688		
W25381-14-1	SKAND ENSKILDA A	B	12/09/2021	Various	119,556.000	1,703,446		
W83567-11-0	SKANSKA B	B	12/09/2021	Various	62,930.000	1,618,342		
J75734-10-3	SMC CORP	B	11/02/2021	Various	2,200.000	1,350,836		
T8578L-10-7	SNAM RETE GAS	B	11/02/2021	Various	88,772.000	537,193		
83304A-10-6	SNAP INC CLASS A		11/02/2021	Various	57,277.000	3,245,371		
833034-10-1	SNAP ON IN C COM		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,146.000	897,111		
833445-10-9	SNOWFLAKE CLASS A		12/09/2021	MORGAN STANLEY	19,203.000	6,916,039		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	11/02/2021	Various	19,622.000	590,126		
F84941-12-3	SODEXO	B	12/09/2021	MORGAN STANLEY	15,028.000	1,338,555		
83406F-10-2	SOFI TECHNOLOGIES INC		12/09/2021	MORGAN STANLEY	71,128.000	1,113,864		
SBF5M0-K5-2	SOFTBANK CORP	B	12/09/2021	Various	159,100.000	2,149,837		
J75963-10-8	SOFTBANK GROUP CORP	B	12/09/2021	Various	49,600.000	2,720,090		
J58699-10-9	SOMPO HOLDINGS INC	B	11/02/2021	Various	20,900.000	897,460		
Q8563C-10-7	SONIC HEALTHCARE	B	12/09/2021	Various	38,133.000	1,168,649		
S71560-36-1	SONOVA HOLDING AG	B	11/02/2021	Various	221.000	85,439		
S68215-06-0	SONY GROUP CORP	B	12/09/2021	Various	43,000.000	4,739,015		
SBWSW5-D9-1	SOUTH32 LTD	B	12/09/2021	Various	372,641.000	810,143		
842587-10-7	SOUTHERN CO		11/02/2021	Various	78,256.000	4,877,812		
84612U-10-7	SOVOS BRANDS INC		12/02/2021	Various	43,809.000	568,928		
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		12/06/2021	Various	6,594.000	658,306		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		12/03/2021	Various	17,418.000	750,442		
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		09/30/2021	Various	4,951.000	251,706		
85209W-10-9	SPROUT SOCIAL INC CLASS A		09/30/2021	Various	1,258.000	126,291		
78469X-10-7	SPX FLOW INC		08/20/2021	Various	5,119.000	396,599		
852234-10-3	SQUARE INC CLASS A		12/09/2021	Various	38,722.000	8,819,231		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		12/09/2021	Various	39,709.000	3,076,236		
G8842P-10-2	SSE PLC	B	12/09/2021	Various	105,343.000	2,351,916		
S07669-37-7	ST JAMESS PLACE PLC	B	12/09/2021	Various	76,243.000	1,629,945		
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	12/09/2021	Various	396,232.000	2,296,620		
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	123,774.000	443,372		
854502-10-1	STANLEY BLACK & DECKER INC		12/09/2021	Various	15,158.000	2,825,435		
855244-10-9	STARBUCKS CORP		12/09/2021	Various	79,113.000	8,869,076		
857477-10-3	STATE STREET CORPORATION		11/02/2021	Various	3,252.000	278,046		
N82405-10-6	STELLANTIS NV		08/20/2021	Various	47,946.000	971,687		
SBMD8K-X7-1	STELLANTIS NV		12/09/2021	Various	158,236.000	2,952,132		
85914M-10-7	STEPSTONE GROUP INC CLASS A		12/20/2021	Various	16,880.000	690,489		
858912-10-8	STERICYCLE INC		12/20/2021	Various	7,826.000	512,601		
G8473T-10-0	STERIS		12/09/2021	Various	17,694.000	4,143,688		
556269-10-8	STEVEN MADDEN LTD		10/11/2021	Various	17,374.000	707,150		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
S59623-32-2	STMICROELECTRONICS NV	B	12/09/2021	Various	25,033.000	1,174,996		
S68508-56-3	STOCKLAND	B	11/02/2021	Various	56,915.000	184,537		
S50726-73-6	STORA ENSO OYJ	B	11/02/2021	Various	43,374.000	806,273		
862121-10-0	STORE CAPITAL CORP		11/30/2021	BANK OF AMERICA/MERRILL LYNCH	11,337.000	377,643		
863667-10-1	STRYKER CORP		11/02/2021	Various	23,740.000	6,388,048		
J14406-13-6	SUBARU CORP	B	12/09/2021	Various	80,400.000	1,514,891		
S68588-49-0	SUMITOMO METAL MINING LTD	B	11/02/2021	GOLDMAN, SACHS & CO.	17,700.000	682,146		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	11/02/2021	Various	47,700.000	1,624,103		
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	11/02/2021	Various	24,300.000	814,204		
J77841-11-2	SUMITOMO REALTY & JPY50	B	12/09/2021	Various	42,200.000	1,377,903		
866674-10-4	SUN COMMUNITIES		12/09/2021	Various	36,986.000	7,190,708		
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	12/09/2021	Various	76,741.000	4,130,338		
SB3NB1-P2-8	SUNCOR ENERGY INC	B	12/09/2021	Various	77,626.000	1,580,299		
Q8802S-10-3	SUNCORP GROUP LTD	B	12/09/2021	Various	205,891.000	1,728,909		
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	12/09/2021	Various	34,000.000	1,444,151		
78486Q-10-1	SVB FINANCIAL GROUP		11/02/2021	Various	1,254.000	691,020		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	11/02/2021	Various	29,630.000	487,635		
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	12/09/2021	Various	119,590.000	1,318,930		
W94232-10-0	SWEDBANK AB	B	12/09/2021	Various	47,990.000	962,632		
H8404J-16-2	SWISS LIFE HOLDING	B	12/09/2021	Various	1,797.000	968,989		
SB545M-G5-2	SWISS RE LTD	B	12/09/2021	MORGAN STANLEY	9,202.000	909,108		
871332-10-2	SYLVAMO CORP		10/01/2021	DISTRIBUTION	378.360	8,681		
SB1JB4-K8-5	SYMRISE AG	B	12/09/2021	Various	7,436.000	1,071,599		
87165B-10-3	SYNCHRONY FINANCIAL		12/09/2021	MORGAN STANLEY	65,370.000	3,108,473		
87166B-10-2	SYNEOS HEALTH INC CLASS A		09/30/2021	Various	5,985.000	523,990		
871607-10-7	SYNOPSYS INC		12/09/2021	Various	13,459.000	4,403,273		
871829-10-7	SYSCO CORP		11/02/2021	Various	6,360.000	480,498		
S68838-07-7	SYSMEX CORP	B	12/09/2021	Various	10,700.000	1,270,017		
74144T-10-8	T. ROWE PRICE GROUP		11/02/2021	Various	3,802.000	807,811		
S57356-31-3	TAG IMMOBILIEN AG	B	12/01/2021	Various	20,784.000	573,480		
S68701-00-2	TAISEI CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	14,900.000	488,502		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	12/09/2021	Various	111,800.000	3,317,991		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		12/09/2021	Various	12,206.000	2,148,358		
875465-10-6	TANGER FACTORY OUTLETS		12/01/2021	Various	51,372.000	904,198		
87612E-10-6	TARGET CORP		12/09/2021	Various	34,681.000	8,840,334		
SBJMY6-G0-1	TC ENERGY CORP	B	11/02/2021	Various	14,634.000	666,862		
J82141-13-6	TDK CORP.	B	11/02/2021	Various	7,800.000	543,626		
H84989-10-4	TE CONNECTIVITY LTD		11/02/2021	Various	20,709.000	3,133,950		
D8T895-10-0	TEAMVIEWER AG	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,866.000	124,622		
87854Y-10-9	TECHNIP ENERGIES SPONSORED ADR REP	D	02/16/2021	DISTRIBUTION	462.800	3,738		
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	12/09/2021	Various	56,000.000	1,163,779		
87918A-10-5	TELADOC HEALTH INC		12/09/2021	MORGAN STANLEY	21,425.000	2,564,433		
879360-10-5	TELEDYNE TECHNOLOGIES INC		11/02/2021	Various	1,432.000	610,933		
879382-10-9	TELEFONICA DE ESPANA	B	12/27/2021	Various	8,624.000	38,085		
S59993-30-3	TELEPERFORMANCE	B	11/02/2021	Various	139.000	49,313		
Q8975N-10-5	TELSTRA CORP NPV	B	11/02/2021	MORGAN STANLEY	150,272.000	441,568		
S71478-92-9	TEMENOS GROUP AG	B	12/09/2021	Various	14,710.000	2,040,780		
880770-10-2	TERADYNE I NC COM		12/09/2021	MORGAN STANLEY	12,366.000	1,764,237		
G8T67X-10-2	TESCO PLC	B	11/02/2021	Various	334,874.000	1,173,748		
88160R-10-1	TESLA INC		12/09/2021	Various	56,400.000	59,751,755		
882508-10-4	TEXAS INST RS INC COM		12/09/2021	Various	66,279.000	12,497,294		
883203-10-1	TEXTRON IN C COM		12/09/2021	Various	22,238.000	1,613,416		
88339P-10-1	THE REALREAL INC		12/13/2021	Various	31,108.000	552,035		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		12/09/2021	Various	29,618.000	18,104,210		
SBFXPT-B0-6	THOMSON REUTERS CORP	B	11/02/2021	Various	11,304.000	1,287,420		
885160-10-1	THOR INDUSTRIES, INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO	2,541.000	283,601		
SBMV3M-27-6	THUNGELA RESOURCES LTD	B	08/20/2021	Various	5,215.000	13,529		
872540-10-9	TJX COMPANIES INC		12/09/2021	Various	84,295.000	5,817,474		
872590-10-4	T-MOBILE US INC		12/09/2021	Various	48,722.000	5,740,603		
J86298-10-6	TOKIO MARINE HOLDINGS	B	11/02/2021	Various	20,700.000	1,048,629		
J86957-11-5	TOKYO ELECTRON	B	12/09/2021	Various	5,300.000	2,290,021		
J87000-10-5	TOKYO GAS CO LTD	B	11/24/2021	Various	16,200.000	287,361		
S68971-43-1	TORAY INDUSTRIES	B	11/02/2021	Various	43,000.000	286,145		
891092-10-8	TORO CO.		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,974.000	541,022		
S28972-22-2	TORONTO-DOMINION COM NPV	B	11/23/2021	Various	60,466.000	4,229,062		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J89752-11-7	TOSHIBA CORP NPV	B	12/09/2021	Various	37,400.000	1,588,199		
SB15C5-57-0	TOTAL SA EUR 2.5	B	12/09/2021	Various	80,292.000	3,843,110		
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	08/20/2021	Various	12,104.000	333,175		
S69005-46-0	TOYOTA INDUSTRIES CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	11,400.000	947,880		
J92676-11-3	TOYOTA MOTOR	B	11/02/2021	Various	284,700.000	6,192,249		
S69005-80-9	TOYOTA TSUSHO	B	12/09/2021	Various	17,400.000	786,246		
892356-10-6	TRACTOR SUPPLY CO		11/02/2021	Various	7,623.000	1,627,802		
88339J-10-5	TRADE DESK INC CLASS A		12/09/2021	Various	28,954.000	2,216,749		
G8994E-10-3	TRANE TECHNOLOGIES PLC		11/02/2021	Various	14,968.000	2,789,843		
893641-10-0	TRANSDIGM GROUP INC		11/02/2021	Various	731.000	430,903		
Q9194A-10-6	TRANSURBAN GROUP	B	11/02/2021	Various	158,114.000	1,621,276		
89417E-10-9	TRAVELERS COS INC		11/02/2021	Various	3,262.000	520,224		
S61252-86-2	TREND MICRO INC	B	12/09/2021	Various	23,000.000	1,215,753		
896239-10-0	TRIMBLE NAVIGATION		11/02/2021	Various	9,144.000	813,176		
896288-10-7	TRINET GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	3,458.000	315,093		
89832Q-10-9	TRUIST FINANCIAL CORP		11/02/2021	Various	24,808.000	1,365,432		
90041T-10-8	TURNING POINT THERAPEUTICS INC		11/09/2021	Various	3,322.000	227,119		
90138F-10-2	TWILIO INC CLASS A		12/09/2021	Various	15,104.000	4,479,076		
90184L-10-2	TWITTER INC		12/09/2021	Various	68,317.000	3,600,559		
902494-10-3	TYSON FOODS INC CLASS A		12/09/2021	Various	26,469.000	2,173,231		
90353T-10-0	UBER TECHNOLOGIES INC		11/02/2021	Various	73,833.000	3,136,100		
H42097-10-7	UBS GROUP AG	B	12/09/2021	Various	206,252.000	3,682,382		
B93562-12-0	UCB	B	12/09/2021	Various	12,957.000	1,494,742		
902653-10-4	UDR INC		11/02/2021	Various	22,804.000	1,258,781		
90384S-30-3	ULTA BEAUTY INC		12/09/2021	Various	5,355.000	2,024,654		
B95505-18-4	UMICORE SA	B	12/09/2021	Various	27,371.000	1,336,975		
SBYMXP-S7-5	UNICREDIT	B	11/02/2021	Various	91,755.000	1,180,811		
904708-10-4	UNIFIRST CORP.		12/01/2021	Various	2,000.000	451,296		
SBLRB2-62-8	UNILEVER PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,924.000	107,907		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	11/02/2021	Various	19,167.000	1,072,018		
907818-10-8	UNION PACIFIC CORP		12/09/2021	Various	45,328.000	10,745,783		
SBZ6CZ-43-5	UNIPER SE	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,598.000	255,304		
V96194-12-7	UNITED OVERSEAS BANK	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	73,051.000	1,375,935		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/09/2021	Various	49,356.000	10,177,112		
911363-10-9	UNITED RENTALS INC		12/09/2021	Various	8,189.000	2,996,744		
91324P-10-2	UNITEDHEALTH GROUP INC		12/09/2021	Various	61,579.000	27,213,961		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		12/09/2021	MORGAN STANLEY	11,087.000	1,387,963		
N90313-10-2	UNIVERSAL MUSIC GROUP	B	11/02/2021	Various	34,589.000	924,157		
X9518S-10-8	UPM-KYMMENE	B	11/02/2021	Various	29,634.000	1,092,243		
902973-30-4	US BANCORP		12/09/2021	Various	131,142.000	7,849,711		
918090-10-1	UTZ BRANDS INC CLASS A		12/21/2021	Various	27,813.000	515,360		
91913Y-10-0	VALERO ENERGY CORP		12/09/2021	Various	41,374.000	3,010,513		
92047W-10-1	VALVOLINE INC		12/17/2021	Various	16,043.000	478,172		
92276F-10-0	VENTAS INC		11/02/2021	Various	38,571.000	2,076,160		
92337F-10-7	VERACYTE INC		08/20/2021	Various	6,513.000	249,400		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		11/02/2021	Various	11,386.000	2,358,128		
92343V-10-4	VERIZON COMMUNICATIONS		12/09/2021	Various	297,401.000	15,634,638		
92532F-10-0	VERTEX PHARMACEUTICALS		11/02/2021	Various	17,067.000	3,156,215		
K9773J-20-1	VESTAS WIND SYSTEMS	B	11/02/2021	Various	27,395.000	871,303		
918204-10-8	VF CORP		12/09/2021	MORGAN STANLEY	29,700.000	2,162,263		
B9738D-10-9	VGP NV	B	09/13/2021	MORGAN STANLEY	1,789.000	439,804		
92556H-20-6	VIACOMCBS INC CLASS B		11/02/2021	Various	19,757.000	783,167		
92556V-10-6	VIATRIS INC		11/02/2021	Various	7,847.000	115,586		
925550-10-5	VIAVI SOLUTIONS INC		09/29/2021	Various	40,436.000	655,994		
925652-10-9	VICI PPTYS INC		12/09/2021	Various	267,712.000	7,802,409		
926400-10-2	VICTORIAS SECRET AND CO		12/28/2021	Various	11,031.330	589,838		
92719V-10-0	VIMEO INC		09/30/2021	Various	1,678.700	36,929		
F5879X-10-8	VINCI	B	11/02/2021	Various	6,327.000	668,768		
92763M-10-5	VIPER ENERGY PARTNERS UNITS		11/18/2021	Various	24,762.000	452,450		
F97900-11-6	VIRBAC S.A.	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,492.000	609,032		
92826C-83-9	VISA INC		12/09/2021	Various	112,619.000	21,041,216		
92840M-10-2	VISTRA CORP		12/09/2021	Various	47,169.000	912,206		
SBMYLG-D7-1	VITESCO TECHNOLOGIES	B	09/16/2021	DISTRIBUTION	441.200	21,948		
F97982-10-6	VIVENDI EUR5.50	B	11/02/2021	Various	29,320.000	782,723		
928563-40-2	VM WARE INC		12/09/2021	Various	25,870.910	3,046,800		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
SBH4HK-S3-2	VODAFONE GROUP PLC	B	11/02/2021	Various	651,727.000	966,741		
D94523-14-5	VOLKSWAGEN AG	B	12/09/2021	Various	3,513.000	1,130,022		
928856-30-1	VOLVO AB-B SHS NPV	B	12/09/2021	Various	51,416.000	1,146,509		
SBBJPF-Y1-4	VONOVIA SE	B	11/02/2021	Various	26,436.000	1,741,019		
929042-10-9	VORNADO RLTY TR		12/09/2021	Various	48,405.000	2,053,754		
929160-10-9	VULCAN MAT LS CO COM		12/09/2021	Various	11,763.000	2,272,682		
92936U-10-9	W. P. CAREY REIT INC		11/02/2021	Various	49,341.000	3,825,958		
929740-10-8	WABTEC		12/09/2021	Various	23,304.000	2,130,104		
931427-10-8	WALGREENS BOOTS ALLIANCE		12/09/2021	Various	65,600.000	3,155,934		
931142-10-3	WALMART INC		12/09/2021	Various	107,196.000	15,895,394		
SBN2BT-82-0	Warrant on COMPAGNIE FINANCIERE RICHEMON	B	08/20/2021	Various	0.000	44,758		
674599-16-2	Warrant on OCCIDENTAL PETROLEUM EQUITY W		08/20/2021	ALLSTATE LIFE INSURANCE CO	0.000	22,515		
94106B-10-1	WASTE CONNECTIONS INC		11/02/2021	GOLDMAN, SACHS & CO.	19,306.000	2,658,063		
94106L-10-9	WASTE MGMT INC DEL		11/02/2021	Various	32,075.000	4,925,133		
94419L-10-1	WAYFAIR INC CLASS A		11/02/2021	Various	972.000	275,747		
92939U-10-6	WEC ENERGY GROUP INC		12/09/2021	Various	33,319.000	3,080,141		
949746-10-1	WELLS FARGO CO		12/09/2021	Various	286,277.000	14,446,461		
95040Q-10-4	WELLTOWER INC		12/09/2021	Various	34,219.000	2,824,348		
95058W-10-0	WENDY'S COMPANY (THE)		12/17/2021	Various	20,576.000	474,177		
S69488-36-9	WESFARMERS	B	11/23/2021	Various	48,508.000	2,168,431		
957638-10-9	WESTERN ALLIANCE BANCORP		09/20/2021	Various	5,152.000	478,666		
Q97417-10-1	WESTPAC BANKING CORP	B	11/02/2021	Various	24,860.000	457,407		
96145D-10-5	WESTROCK		11/02/2021	Various	6,960.000	339,578		
96208T-10-4	WEX INC		12/23/2021	Various	4,117.000	699,709		
962166-10-4	WEYERHAEUSER CO		11/02/2021	Various	44,492.000	1,545,359		
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	12/09/2021	Various	9,019.000	662,690		
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	12/09/2021	Various	103,000.000	550,787		
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	11/02/2021	Various	25,002.000	1,025,255		
963320-10-6	WHIRLPOOL CORP COM		11/02/2021	MORGAN STANLEY	5,239.000	1,128,743		
G9606P-19-7	WHITBREAD	B	12/09/2021	Various	36,443.000	1,435,695		
966387-50-8	WHITING PETROLEUM CORP		11/17/2021	Various	10,521.000	546,109		
G8927W-10-5	WICKES GROUP PLC	B	04/28/2021	DISTRIBUTION	681.000	1,452		
969457-10-0	WILLIAMS COS INC		12/09/2021	Various	101,073.000	2,676,493		
G96629-10-3	WILLIS TOWERS WATSON PLC		12/09/2021	Various	9,164.000	2,115,151		
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		08/20/2021	Various	21,877.000	588,667		
97650W-10-8	WINTRUST FINANCIAL CORP		08/20/2021	Various	5,357.000	382,785		
M98068-10-5	WIX.COM LTD	D	11/02/2021	Various	1,405.000	304,112		
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/30/2021	Various	7,647.000	273,675		
980228-10-0	WOODSIDE PETROLEUM	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	91,963.000	1,284,444		
980745-10-3	WOODWARD INC		12/01/2021	Various	3,565.000	414,660		
S69812-39-4	WOOLWORTHS GROUP LTD	B	12/09/2021	Various	45,109.000	1,323,100		
98138H-10-1	WORKDAY INC.		11/02/2021	Various	11,957.000	3,354,574		
983134-10-7	WYNN RESOR TS LTD COM		12/09/2021	Various	21,344.000	1,893,536		
98389B-10-0	XCEL ENERGY INC		11/02/2021	Various	40,418.000	2,694,635		
984017-10-3	XENIA HOTELS RESORTS REIT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	19,612.000	315,753		
98421M-10-6	XEROX HOLDINGS CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO	1.000	22		
983919-10-1	XILINX INC COM		12/09/2021	Various	15,260.000	2,767,337		
98423F-10-9	XOMETRY INC CLASS A		11/12/2021	Various	4,314.000	271,356		
984241-10-9	Y MABS THERAPEUTICS INC		08/20/2021	Various	6,441.000	184,675		
J9690T-10-2	YASKAWA ELECTRIC CORP	B	11/02/2021	Various	17,800.000	826,499		
988498-10-1	YUM! BRANDS INC		12/09/2021	Various	17,294.000	2,217,809		
J95402-10-3	Z HOLDINGS CORP	B	12/09/2021	Various	149,200.000	934,684		
D98423-10-2	ZALANDO	B	11/02/2021	Various	10,731.000	1,076,441		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		12/09/2021	Various	4,256.000	2,488,009		
98954M-20-0	ZILLOW GROUP INC CLASS C		12/09/2021	Various	24,347.000	1,816,019		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		11/02/2021	Various	2,916.000	420,254		
98978V-10-3	ZOETIS INC		12/09/2021	Various	34,694.000	7,368,545		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		12/09/2021	Various	18,475.000	4,755,435		
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		12/09/2021	Various	29,846.000	1,877,612		
98980G-10-2	ZSCALER INC		11/02/2021	Various	794.000	194,435		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	11/02/2021	Various	1,253.000	551,975		
98983L-10-8	ZURN WATER SOLUTIONS CORP		11/22/2021	Various	19,033.000	450,641		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,662,822,993	XXX	
00085Q-20-9	AMERICAN COM BARG COMMON STOCK		09/14/2021	ALLSTATE LIFE INSURANCE CO	1,776.000	26,640		
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		11/12/2021	Various	230,052.000	102,595		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00085Q-13-4	AMERICAN COM BARG SER A PREF WRNT		08/20/2021	ALLSTATE LIFE INSURANCE CO	6,944.000	170,128		
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		11/12/2021	Various	143,498.010	85,325		
00085Q-16-7	AMERICAN COM BARG SER B PREF WRNT		08/20/2021	ALLSTATE LIFE INSURANCE CO	4,331.000	138,592		
00085Q-11-8	AMERICAN COMMERCIAL BARGE LINE HOL		08/20/2021	ALLSTATE LIFE INSURANCE CO	1,866.000	27,990		
BAS19M-6L-5	ARTISAN NON-U.S. SMALL-MID GROWTH		09/30/2021	DIRECT	465,766.190	10,000,000		
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	10/15/2021	DIRECT	789.050	913,242		
BAS19M-6F-8	BLACKROCK CHINA OPPORTUNITIES FUND		11/30/2021	DIRECT	10,000.000	10,000,000		
BAS0H0-A6-4	CMIA PEARL LIMITED	D	08/02/2021	Various	9,925,000.000			
BAS0Q6-XT-6	CONREX RESID PTY GROUP REIT II		07/01/2021	ALLSTATE LIFE INSURANCE CO	1,142,857.000	15,776,912		
BAS0QW-JW-8	GCR HOLDINGS INC COMMON STOCK		07/01/2021	Various	6,338,851.000	1		
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST		08/20/2021	ALLSTATE LIFE INSURANCE CO	383.000			
BAS0B3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT		09/14/2021	ALLSTATE LIFE INSURANCE CO	1,704,903.000	119,343		
BAS0VD-CC-5	JP ACQUISITION CORP.		07/01/2021	ALLSTATE LIFE INSURANCE CO	2,187.500	1,111,630		
BAS19K-J4-3	KP I WENGEN SARL	B	09/28/2021	DIRECT	5,120,000.000	6,051,328		
BAS1AE-LN-0	NBINV AP9 LLC (KILTER RURAL)		10/15/2021	Various	1,000.000	15,000,000		
BAS0YW-PN-2	PETROLEUM SERVICE CORPORATION		07/01/2021	Various	19,600.000	3,122,211		
BAS0H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)		07/01/2021	Various	2,877,513.580	10,145,825		
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON	D	12/14/2021	DIRECT	3,440,716.600	3,440,717		
BAS0SV-AB-3	SIGMUND INTERNATIONAL S.A.	B	07/01/2021	Various	132,571,770.000	13,630,709		
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.		01/27/2021	STOCK DIV.	8,937.000	242,550		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						90,105,738	XXX	
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE		03/26/2021	DISTRIBUTION	0.000	6,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						6,000,000	XXX	
09258N-80-2	BLACKROCK ADV S/C CORE K		12/07/2021	Various	679,307.190	12,590,302		
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	12/21/2021	STOCK DIV.	69,907.030	1,517,636		
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	12/21/2021	Various	647,033.000	10,446,063		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	12/03/2021	Various	645,617.000	49,613,013		
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	C	12/30/2021	Various	2,220,758.000	109,218,982		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/31/2021	Various	3,211.000	725,364		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/10/2021	Various	211,794.000	97,112,894		
9499999. Subtotal - Common Stocks - Mutual Funds						281,224,252	XXX	
9799997. Total - Common Stocks - Part 3						4,040,152,984	XXX	
9799998. Total - Common Stocks - Part 5						973,410,806	XXX	
9799999. Total - Common Stocks						5,013,563,790	XXX	
9899999. Total - Preferred and Common Stocks						5,039,078,899	XXX	
9999999 - Totals						26,591,320,252	XXX	43,763,624

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		12/01/2021	SCHEDULED REDEMPTION		38,484	38,484	40,931	39,769		(1,285)		(1,285)		38,484				911	07/15/2024
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		12/01/2021	SCHEDULED REDEMPTION		67,114	67,114	72,015	70,926		(3,812)		(3,812)		67,114				2,029	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		12/01/2021	SCHEDULED REDEMPTION		5,965	5,965	6,342	6,206		(242)		(242)		5,965				143	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		12/01/2021	SCHEDULED REDEMPTION		26,311	26,311	27,975	27,323		(1,012)		(1,012)		26,311				605	01/20/2026
74046B-AB-2	PREMIER AIRCRAFT LEASING		05/19/2021	Various		392,841	389,893	389,893	389,893						389,893				10,209	04/10/2022
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2021	SCHEDULED REDEMPTION		462,910	462,910	462,910	462,910						462,910				10,303	08/01/2023
912828-ZJ-2	TREASURY (CPI) NOTE		01/15/2021	MORGAN STANLEY		2,037,944	1,872,800	2,000,720	1,992,365		(1,405)		(1,405)		1,990,959		46,984	46,984	622	04/15/2025
912810-RC-4	TREASURY BOND		11/02/2021	Various		2,632,109	2,000,000	2,477,344	2,462,742		(11,090)		(11,090)		2,451,651		180,458	180,458	78,478	08/15/2043
912810-RD-2	TREASURY BOND		11/02/2021	BANK OF AMERICA/MERRILL LYNCH		2,161,984	1,640,900	2,073,239	2,060,193		(10,803)		(10,803)		2,049,390		112,594	112,594	55,245	11/15/2043
912810-RE-0	TREASURY BOND		11/02/2021	Various		2,310,900	1,836,100	2,784,991	2,760,374		(13,236)		(13,236)		2,747,138		(436,237)	(436,237)	50,271	02/15/2044
912810-RH-3	TREASURY BOND		11/02/2021	BNP CAPITAL MARKETS		1,133,346	937,800	983,115	980,926		(1,090)		(1,090)		979,836		153,510	153,510	35,677	08/15/2044
912810-RJ-9	TREASURY BOND		11/02/2021	Various		1,778,587	1,551,200	1,691,778	1,685,662		(1,640)		(1,640)		1,684,021		94,566	94,566	24,444	11/15/2044
912810-RK-6	TREASURY BOND		11/02/2021	Various		1,070,426	989,500	922,515	925,653		1,464		1,464		927,117		143,309	143,309	28,805	02/15/2045
912810-RM-2	TREASURY BOND		10/05/2021	BARCLAYS		1,018,295	868,800	992,434	988,573		(2,834)		(2,834)		985,739		32,556	32,556	23,231	05/15/2045
912810-RP-5	TREASURY BOND		11/02/2021	BNP CAPITAL MARKETS		782,450	654,000	740,604	738,256		(2,122)		(2,122)		736,134		46,315	46,315	18,980	11/15/2045
912810-RQ-3	TREASURY BOND		11/02/2021	BNP CAPITAL MARKETS		614,066	558,400	688,381	687,312		(3,617)		(3,617)		683,696		(69,630)	(69,630)	16,995	02/15/2046
912810-RS-9	TREASURY BOND		11/02/2021	Various		996,553	910,200	942,377	941,527		(718)		(718)		940,809		55,744	55,744	20,786	05/15/2046
912810-SC-3	TREASURY BOND		11/02/2021	Various		1,161,905	950,700	1,385,311	1,376,068		(10,366)		(10,366)		1,365,702		(203,797)	(203,797)	27,202	05/15/2048
912810-SD-1	TREASURY BOND		11/02/2021	CIBC WORLD MARKETS		1,554,180	1,277,600	1,184,176	1,188,266		1,671		1,671		1,189,937		364,243	364,243	46,660	08/15/2048
912810-SE-9	TREASURY BOND		11/02/2021	Various		1,655,044	1,283,800	1,386,203	1,382,032		(1,789)		(1,789)		1,380,243		274,801	274,801	39,350	11/15/2048
912810-SF-6	TREASURY BOND		11/02/2021	Various		1,631,382	1,360,500	1,925,161	1,913,595		(12,893)		(12,893)		1,900,702		(269,319)	(269,319)	47,418	02/15/2049
912810-SH-2	TREASURY BOND		11/02/2021	Various		1,609,183	1,359,800	1,536,999	1,532,749		(3,389)		(3,389)		1,529,360		79,824	79,824	35,240	05/15/2049
912810-SK-5	TREASURY BOND		11/02/2021	BNP CAPITAL MARKETS		809,266	742,100	943,047	939,057		(4,755)		(4,755)		934,302		(125,036)	(125,036)	17,050	11/15/2049
912810-SL-3	TREASURY BOND		11/02/2021	CITADEL SECURITIES LLC		1,151,875	1,143,300	1,294,296	1,292,032		(3,470)		(3,470)		1,288,561		(136,687)	(136,687)	27,837	02/15/2050
912810-SN-9	TREASURY BOND		11/02/2021	BNP CAPITAL MARKETS		1,099,606	1,306,200	1,291,964	1,292,144		331		331		1,292,476		(192,870)	(192,870)	15,795	05/15/2050
912810-SR-0	TREASURY BOND		06/30/2021	BARCLAYS		1,304,861	1,509,600	1,461,599	1,462,817		1,061		1,061		1,463,878		(159,017)	(159,017)	10,661	05/15/2040
912828-2A-7	TREASURY NOTE		10/01/2021	BNP CAPITAL MARKETS		2,813,337	2,737,000	2,693,593	2,699,701		4,819		4,819		2,704,520		108,817	108,817	46,633	08/15/2026
912828-2D-1	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		10,253,912	10,000,000	10,359,375	10,325,326		(27,849)		(27,849)		10,297,477		(11,149)	(11,149)	78,091	08/31/2023
912828-2R-0	TREASURY NOTE		11/02/2021	Various		7,277,574	6,857,700	7,698,999	7,651,349		(92,510)		(92,510)		7,558,839		(281,265)	(281,265)	179,027	08/15/2027
912828-3F-5	TREASURY NOTE		11/02/2021	Various		8,512,530	8,006,300	9,013,968	8,965,569		(107,545)		(107,545)		8,858,025		(345,495)	(345,495)	164,166	11/15/2027
912828-3W-8	TREASURY NOTE		11/02/2021	Various		8,644,187	7,908,100	9,216,643	9,156,315		(136,601)		(136,601)		9,019,714		(375,527)	(375,527)	254,309	02/15/2028
912828-4M-9	TREASURY NOTE		03/24/2021	HSBC SECURITIES, INC.		5,463,867	5,000,000	5,484,766	5,408,091		(21,194)		(21,194)		5,386,897		76,970	76,970	57,579	04/30/2025
912828-4N-7	TREASURY NOTE		11/02/2021	Various		11,312,084	10,248,700	12,049,028	11,913,217		(129,023)		(129,023)		11,784,194		(472,110)	(472,110)	210,097	05/15/2028
912828-4R-8	TREASURY NOTE		03/24/2021	MORGAN STANLEY		5,467,383	5,000,000	5,493,750	5,416,894		(21,135)		(21,135)		5,395,759		71,624	71,624	45,416	05/31/2025
912828-4V-9	TREASURY NOTE		11/02/2021	Various		8,262,771	7,488,900	7,754,258	7,740,539		(28,116)		(28,116)		7,712,423		550,347	550,347	252,683	08/15/2028
912828-4Z-0	TREASURY NOTE		06/17/2021	GOLDMAN, SACHS & CO.		5,954,852	5,492,100	6,187,194	6,130,899		(62,623)		(62,623)		6,068,276		(113,424)	(113,424)	120,662	08/31/2025
912828-5C-0	TREASURY NOTE		10/05/2021	JPMORGAN CHASE & CO.		5,379,416	4,947,300	5,496,721	5,416,344		(73,796)		(73,796)		5,342,547		36,868	36,868	150,865	09/30/2025
912828-5M-8	TREASURY NOTE		11/02/2021	Various		11,517,105	10,258,200	11,577,652	11,445,449		(105,896)		(105,896)		11,339,552		177,553	177,553	236,534	11/15/2028
912828-5N-6	TREASURY NOTE		10/05/2021	Various		10,230,432	9,371,200	10,256,918	10,140,807		(90,932)		(90,932)		10,049,875		180,556	180,556	152,067	11/30/2025
912828-5U-0	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		5,327,148	5,000,000	5,401,563	5,367,959		(28,091)		(28,091)		5,339,868		(12,719)	(12,719)	30,456	12/31/2023
912828-6A-3	TREASURY NOTE		03/10/2021	NOMURA SECURITIES INTERNATIONAL INC		8,000,976	7,346,400	8,031,107	7,937,063		(21,472)		(21,472)		7,915,591		85,385	85,385	117,197	01/31/2026
912828-6B-1	TREASURY NOTE		11/02/2021	CITADEL SECURITIES LLC		2,493,434	2,300,000	2,476,004	2,454,970		(15,037)		(15,037)		2,439,934		53,500	53,500	73,500	02/15/2029
912828-6G-0	TREASURY NOTE		03/24/2021	DEUTSCHE BANK AG		5,597,955	5,277,200	5,578,784	5,516,679		(17,052)		(17,052)		5,499,627		98,327	98,327	71,181	02/29/2024
912828-6H-8	TREASURY NOTE		06/30/2021	Various		36,777,692	36,033,300	37,129,782	36,682,748		(164,495)		(164,495)		36,518,254		259,438	259,438	516,810	03/15/2022
912828-6L-9	TREASURY NOTE		10/01/2021	Various		11,891,678	11,136,400	12,047,873	11,958,038		(67,619)		(67,619)		11,890,420		1,259	1,259	160,552	03/31/2026
912828-6S-4	TREASURY NOTE		06/15/2021	GOLDMAN, SACHS & CO.		6,268,858	5,816,400	6,488,921	6,439,227		(36,762)		(36,762)		6,402,465		(133,607)	(133,607)	67,482	04/30/2026
912828-6T-2	TREASURY NOTE		11/02/2021	GOLDMAN, SACHS & CO.		5,883,755	5,509,900	5,929,400	5,889,772		(36,252)		(36,252)		5,853,520		30,235	30,235	126,593	05/15/2029
912828-6Z-8	TREASURY NOTE		10/01/2021	GOLDMAN, SACHS & CO.		7,253,750	7,000,000	7,383,359	7,364,476		(78,743)		(78,743)		7,285,733		(31,983)	(31,983)	93,207	06/30/2024
912828-7B-0	TREASURY NOTE		10/01/2021	Various		5,491,424	5,240,500	5,694,745	5,675,383		(42,465)		(42,465)		5,632,918		(141,494)	(141,494)	53,453	06/30/2026
912828-B6-6	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		5,356,445	5,000,000	5,452,734	5,398,712		(28,942)		(28,942)		5,369,771		(13,325)	(13,325)	83,184	02/15/2024
912828-J2-7	TREASURY NOTE		10/18/2021	Various		14,056,256	13,482,100	13,953,132	13,873,420		(73,814)		(73,814)		13,799,606		256,650	256,650	312,827	02/15/2025
912828-M5-6	TREASURY NOTE		10/01/2021	BNP CAPITAL MARKETS		5,728,032	5,404,600	5,790,522	5,735,455		(50,356)		(50,356)		5,685,099		42,932	42,932	107,725	11/15/2025
912828-N3-0	TREASURY NOTE		08/31/2021	NOMURA SECURITIES INTERNATIONAL INC		11,932,703	11,623,500	12,035,771	11,915,543		(97,222)		(97,222)		11,818,320		114,383	114,383	165,785	12/31/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-P3-8	TREASURY NOTE		03/24/2021	BARCLAYS		4,730,255	4,593,700	4,702,441	4,671,723		(8,474)		(8,474)		4,663,248		67,007	67,007	51,965	01/31/2023
912828-P4-6	TREASURY NOTE		10/01/2021	BNP CAPITAL MARKETS		4,597,309	4,445,200	4,756,711	4,719,305		(40,212)		(40,212)		4,679,093		(81,783)	(81,783)	82,049	02/15/2026
912828-Q2-9	TREASURY NOTE		10/01/2021	GOLDMAN, SACHS & CO.		12,933,717	12,680,600	13,067,953	13,054,701		(125,745)		(125,745)		12,928,956		4,761	4,761	192,299	03/31/2023
912828-R3-6	TREASURY NOTE		10/05/2021	Various		14,608,206	13,975,000	14,816,123	14,758,959		(57,597)		(57,597)		14,701,362		(93,156)	(93,156)	108,891	05/15/2026
912828-R6-9	TREASURY NOTE		10/05/2021	BNP CAPITAL MARKETS		8,185,625	8,000,000	8,288,750	8,275,612		(86,912)		(86,912)		8,188,700		(3,075)	(3,075)	110,464	05/31/2023
912828-S9-2	TREASURY NOTE		03/24/2021	GOLDMAN, SACHS & CO.		27,617,517	26,947,000	27,781,539	27,707,357		(67,017)		(67,017)		27,640,340		(22,823)	(22,823)	217,735	07/31/2023
912828-T2-6	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		10,294,141	10,000,000	10,368,359	10,334,616		(27,743)		(27,743)		10,306,873		(12,733)	(12,733)	66,484	09/30/2023
912828-T9-1	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		15,260,885	14,723,700	15,394,894	15,335,108		(49,457)		(49,457)		15,285,651		(24,766)	(24,766)	95,836	10/31/2023
912828-U2-4	TREASURY NOTE		11/02/2021	Various		5,146,295	4,901,600	5,388,314	5,337,253		(56,826)		(56,826)		5,280,428		(134,133)	(134,133)	88,684	11/15/2026
912828-V9-8	TREASURY NOTE		11/02/2021	Various		8,127,583	7,650,500	8,564,974	8,472,583		(102,693)		(102,693)		8,369,890		(242,307)	(242,307)	198,320	02/15/2027
912828-W7-1	TREASURY NOTE		10/05/2021	Various		9,049,653	8,640,600	9,235,316	9,185,238		(91,167)		(91,167)		9,094,071		(44,418)	(44,418)	146,865	03/31/2024
912828-WE-6	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		7,839,989	7,349,900	7,966,603	7,886,679		(42,770)		(42,770)		7,843,909		(3,920)	(3,920)	72,585	11/15/2023
912828-WJ-5	TREASURY NOTE		10/01/2021	Various		28,624,372	26,874,000	28,949,625	23,689,700		(172,949)		(172,949)		28,597,863		26,508	26,508	327,323	05/15/2024
912828-X8-8	TREASURY NOTE		11/02/2021	NOMURA SECURITIES INTERNATIONAL INC		7,120,353	6,705,700	7,539,721	7,467,439		(98,610)		(98,610)		7,368,829		(248,475)	(248,475)	154,067	05/15/2027
912828-XB-1	TREASURY NOTE		01/07/2021	BANK OF AMERICA/MERRILL LYNCH		10,757,813	10,000,000	10,472,710	10,397,031		(1,719)		(1,719)		10,395,312		362,500	362,500	31,699	05/15/2025
912828-Y9-5	TREASURY NOTE		10/01/2021	Various		5,697,108	5,427,700	5,925,310	5,891,748		(26,235)		(26,235)		5,865,513		(168,405)	(168,405)	74,970	07/31/2026
912828-YB-0	TREASURY NOTE		11/02/2021	Various		6,748,608	10,085,700	10,031,642	6,201,997		1,593		1,593		10,039,180		545,018	545,018	111,979	08/15/2029
912828-YP-9	TREASURY NOTE		03/23/2021	JPMORGAN CHASE & CO.		18,448,068	18,278,300	18,271,160	18,275,300		669		669		18,275,970		172,098	172,098	97,876	10/31/2021
912828-YQ-7	TREASURY NOTE		10/01/2021	NOMURA SECURITIES INTERNATIONAL INC		3,972,955	3,843,100	4,098,116	4,090,099		(31,604)		(31,604)		4,058,494		(85,540)	(85,540)	57,868	10/31/2026
912828-YS-3	TREASURY NOTE		11/02/2021	Various		7,171,068	7,000,000	7,656,250	7,608,034		(43,900)		(43,900)		7,564,134		(393,065)	(393,065)	96,750	11/15/2029
912828-YT-1	TREASURY NOTE		03/31/2021	Various		10,107,969	10,000,000	9,986,328	9,993,421		1,162		1,162		9,994,583		113,386	113,386	37,459	11/30/2021
912828-YX-2	TREASURY NOTE		11/02/2021	Various		4,669,864	4,500,000	4,833,281	4,827,156		(41,321)		(41,321)		4,785,835		(115,972)	(115,972)	60,670	12/31/2026
912828-YZ-7	TREASURY NOTE		12/31/2021	Various		11,656,257	11,521,300	11,545,589	11,533,603		(3,055)		(3,055)		11,530,548		125,708	125,708	47,084	12/31/2021
912828-Z9-4	TREASURY NOTE		11/02/2021	Various		10,652,814	10,629,000	11,446,582	11,394,473		(49,173)		(49,173)		11,345,301		(692,487)	(692,487)	155,628	02/15/2030
912828-ZB-9	TREASURY NOTE		11/02/2021	NOMURA SECURITIES INTERNATIONAL INC		4,392,202	4,365,100	4,492,131	4,478,372		(13,521)		(13,521)		4,464,851		(72,648)	(72,648)	53,485	02/28/2027
912828-ZD-5	TREASURY NOTE		08/19/2021	JPMORGAN CHASE & CO.		9,979,163	9,927,200	9,991,959			(11,651)		(11,651)		9,980,308		(1,145)	(1,145)	21,311	03/15/2023
912828-ZF-0	TREASURY NOTE		08/19/2021	Various		24,965,125	25,004,000	24,967,861			1,671		1,671		24,969,533		(4,407)	(4,407)	37,030	03/31/2025
912828-ZN-3	TREASURY NOTE		11/02/2021	Various		5,507,913	5,703,600	5,682,434	5,684,334		1,730		1,730		5,686,064		(178,151)	(178,151)	21,353	04/30/2027
912828-ZP-8	TREASURY NOTE		08/19/2021	JPMORGAN CHASE & CO.		9,994,126	10,003,700	9,998,620	9,999,150		827		827		9,999,977		(5,851)	(5,851)	7,020	05/15/2023
912828-ZQ-6	TREASURY NOTE		11/02/2021	Various		7,423,796	7,964,400	8,047,907	8,044,554		(6,848)		(6,848)		8,037,706		(613,910)	(613,910)	47,064	05/15/2030
912828-ZT-0	TREASURY NOTE		10/05/2021	GOLDMAN, SACHS & CO.		6,393,359	6,500,000	6,474,863	6,475,860		4,143		4,143		6,480,003		(86,643)	(86,643)	13,808	05/31/2025
912828-ZU-7	TREASURY NOTE		03/24/2021	Various		33,157,002	33,104,700	33,198,883	33,189,178		(7,813)		(7,813)		33,181,365		(24,363)	(24,363)	22,674	06/15/2023
912828-ZW-3	TREASURY NOTE		03/10/2021	MORGAN STANLEY		12,017,648	12,228,300	12,229,075	12,229,027		(31)		(31)		12,228,997		(211,348)	(211,348)	13,543	06/30/2025
912828-ZX-1	TREASURY NOTE		07/30/2021	Various		30,014,391	30,001,500	29,994,468	29,995,557		910		910		29,996,466		17,925	17,925	8,702	06/30/2022
91282C-AC-5	TREASURY NOTE		08/31/2021	Various		11,993,418	11,986,200	11,983,391	11,983,806		852		852		11,984,658		8,760	8,760	14,710	07/31/2022
91282C-AD-3	TREASURY NOTE		11/02/2021	Various		5,967,372	6,262,200	6,215,201	6,217,751		5,506		5,506		6,223,258		(255,885)	(255,885)	29,175	07/31/2027
91282C-AF-8	TREASURY NOTE		10/01/2021	Various		27,010,174	27,056,700	27,036,859	27,038,790		2,649		2,649		27,041,439		(31,264)	(31,264)	26,508	08/15/2023
91282C-AG-6	TREASURY NOTE		10/29/2021	Various		42,020,950	42,007,200	41,998,463	41,999,719		1,211		1,211		42,000,930		20,020	20,020	32,105	08/31/2022
91282C-AK-7	TREASURY NOTE		10/18/2021	Various		19,535,541	19,593,600	19,559,150	19,560,773		3,682		3,682		19,564,455		(28,914)	(28,914)	16,443	09/15/2023
91282C-AL-5	TREASURY NOTE		11/02/2021	HSBC SECURITIES, INC.		5,799,889	6,079,900	5,987,277	5,988,409		10,280		10,280		5,998,689		(198,800)	(198,800)	23,422	09/30/2027
91282C-AP-6	TREASURY NOTE		10/05/2021	Various		20,259,130	20,316,100	20,274,213	20,276,312		6,733		6,733		20,283,045		(23,915)	(23,915)	17,225	10/15/2023
91282C-AT-8	TREASURY NOTE		03/10/2021	BARCLAYS		15,022,950	15,357,700	15,301,908	15,303,657		2,117		2,117		15,305,775		(282,824)	(282,824)	13,894	10/31/2025
91282C-AU-5	TREASURY NOTE		11/02/2021	Various		22,881,199	23,640,000	23,529,184	23,531,539		5,700		5,700		23,537,239		(656,039)	(656,039)	55,894	10/31/2027
91282C-AW-1	TREASURY NOTE		03/24/2021	MORGAN STANLEY		5,002,344	5,000,000	5,014,063	5,014,063		(1,084)		(1,084)		5,012,979		(10,635)	(10,635)	4,489	11/15/2023
91282C-AX-9	TREASURY NOTE		08/12/2021	Various		149,969,386	150,000,000	150,005,859	150,005,842		(819)		(819)		150,005,022		(35,636)	(35,636)	66,830	11/30/2022
91282C-AZ-4	TREASURY NOTE		06/15/2021	Various		19,729,922	20,000,000	19,640,625			12,980		12,980		19,653,605		76,317	76,317	40,779	11/30/2025
91282C-BC-4	TREASURY NOTE		10/18/2021	Various		4,842,660	4,977,200	4,909,736			6,343		6,343		4,916,079		(73,419)	(73,419)	14,962	12/31/2025
91282C-BH-3	TREASURY NOTE		08/12/2021	Various		3,030,541	3,079,500	3,026,812			2,585		2,585		3,029,397		1,144	1,144	3,669	01/31/2026
91282C-BN-0	TREASURY NOTE		12/17/2021	Various		49,832,031	50,000,000	49,822,266			2,827		2,827		49,825,092		6,939	6,939	19,164	02/28/2023
91282C-BQ-3	TREASURY NOTE		08/19/2021	Various		19,909,325	20,114,500	19,804,925			17,967		17,967		19,822,893		86,433	86,433	41,574	02/28/2026
91282C-BT-7	TREASURY NOTE		05/26/2021	HSBC SECURITIES, INC.		5,075,333	5,079,500	5,060,253			252		252		5,060,506		14,828	14,828	5,933	03/31/2026
91282C-BW-0	TREASURY NOTE		10/18/2021	Various		5,812,343	5,903,900	5,910,127			(171)		(171)		5,909,956		(97,612)	(97,612)	20,696	04/30/2026
91282C-BX-8	TREASURY NOTE		08/31/2021	Various		44,982,613	45,026,000	45,003,135			3,373		3,373		45,006,508		(23,895)	(23,895)	17,537	04/30/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-CP-4	TREASURY NOTE		10/01/2021	GOLDMAN, SACHS & CO.		3,994,750	4,049,000	4,021,954			485		485		4,022,439		(27,689)	(27,689)	4,470	07/31/2026
912810-EH-7	US TREASURY N/B		02/15/2021	MATURED		3,775,000	3,775,000	5,192,592	3,794,833		(19,833)		(19,833)		3,775,000				148,641	02/15/2021
912810-QC-5	US TREASURY N/B		11/02/2021	BARCLAYS		53,553	38,000	48,604	47,904		(348)		(348)		47,556		5,997	5,997	2,082	08/15/2039
912810-QH-4	US TREASURY N/B		11/02/2021	CIBC WORLD MARKETS		1,233,452	883,700	1,209,081	1,196,338		(11,021)		(11,021)		1,185,317		48,135	48,135	37,401	05/15/2040
912810-QL-5	US TREASURY N/B		11/02/2021	BARCLAYS		1,100,331	798,200	992,574	980,639		(5,855)		(5,855)		974,784		125,547	125,547	32,817	11/15/2040
912810-QZ-4	US TREASURY N/B		11/02/2021	Various		1,889,393	1,625,000	1,705,171	1,700,947		(873)		(873)		1,700,074		189,319	189,319	36,969	02/15/2043
912810-RB-6	US TREASURY N/B		11/02/2021	DEUTSCHE BANK AG		1,432,926	1,250,000	1,324,365	1,320,737		(1,853)		(1,853)		1,318,884		114,042	114,042	32,698	05/15/2043
912828-UN-8	US TREASURY N/B		10/05/2021	GOLDMAN, SACHS & CO.		2,484,474	2,423,600	2,542,413	2,514,011		(32,478)		(32,478)		2,481,532		2,942	2,942	55,321	02/15/2023
912828-VS-6	US TREASURY N/B		10/18/2021	CITADEL SECURITIES LLC		5,657,299	5,448,100	5,823,617	5,782,423		(101,715)		(101,715)		5,680,708		(23,409)	(23,409)	160,260	08/15/2023
912810-SJ-8	WI TREASURY BOND		11/02/2021	Various		1,448,042	1,380,600	1,401,255	1,400,707		(394)		(394)		1,400,313		47,729	47,729	35,700	08/15/2049
912828C-BR-1	WI TREASURY NOTE		10/18/2021	Various		39,525,883	39,823,000	39,787,222			5,617		5,617		39,792,839		(266,955)	(266,955)	59,129	03/15/2024
0599999. Subtotal - Bonds - U.S. Governments						1,201,792,514	1,181,779,276	1,216,681,671	971,083,678		(3,075,385)		(3,075,385)		1,208,871,870		(3,214,298)	(3,214,298)	8,575,063	XXX
23371D-AD-6	DAE FUNDING LLC	C	01/26/2021	CANTOR FITZGERALD		3,545,246	3,463,000	3,474,150	3,467,060		(345)		(345)		3,466,715		78,532	78,532	36,867	11/15/2021
87164K-AE-4	SYNGENTA FINANCE NV	D	04/23/2021	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				332,448	04/23/2021
1099999. Subtotal - Bonds - All Other Governments						20,545,246	20,463,000	20,474,150	20,467,060		(345)		(345)		20,466,715		78,532	78,532	369,314	XXX
005158-WX-4	ADA & CANYON CNTYS IDAHO JT SC		03/03/2021	D.A. DAVIDSON & CO.		1,256,660	1,000,000	1,193,170	1,147,534		(3,292)		(3,292)		1,144,242		112,418	112,418	23,611	09/15/2032
005482-3H-5	ADAMS & ARAPAHOE CNTYS COLO JT		12/01/2021	MATURED		600,000	600,000	688,782	617,427		(17,427)		(17,427)		600,000				30,000	12/01/2021
006449-HD-7	ADAMS 12 FIVE STAR SCHS COLO		12/15/2021	Various		2,651,004	2,615,000	2,872,865	2,698,152		(61,087)		(61,087)		2,637,065		13,939	13,939	107,539	12/15/2021
006449-HK-1	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		664,200	500,000	611,435	590,983		(1,904)		(1,904)		589,079		75,121	75,121	6,340	12/15/2031
006449-HL-9	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		662,010	500,000	610,460	590,204		(1,886)		(1,886)		588,317		73,693	73,693	6,340	12/15/2032
006449-HM-7	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		2,296,208	1,740,000	2,119,337	2,049,860		(6,471)		(6,471)		2,043,389		252,820	252,820	22,064	12/15/2033
006449-HN-5	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		986,483	750,000	910,605	881,238		(2,737)		(2,737)		878,502		107,981	107,981	9,510	12/15/2034
006449-HP-0	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		1,310,990	1,000,000	1,208,360	1,170,356		(3,544)		(3,544)		1,166,812		144,178	144,178	12,681	12/15/2035
005626-SP-2	ADAMS CNTY COLO SCH DIST NO 1		03/04/2021	D.A. DAVIDSON & CO.		1,242,933	955,000	1,237,107	1,205,693		(4,840)		(4,840)		1,200,853		42,080	42,080	12,866	12/01/2033
005626-SQ-0	ADAMS CNTY COLO SCH DIST NO 1		03/03/2021	FIRST TENNESSEE BANK		1,258,071	970,000	1,251,339	1,220,082		(4,602)		(4,602)		1,215,480		42,591	42,591	12,664	12/01/2034
006395-AY-3	ADAMS ST UNIV COLO INSTL ENTER		03/04/2021	BARCLAYS		1,958,660	1,530,000	1,854,666	1,807,169		(5,542)		(5,542)		1,801,628		157,032	157,032	24,013	05/15/2035
010609-FQ-3	ALABAMA ST PUB SCH & COLLEGE A		12/15/2021	JPMORGAN CHASE & CO.		7,241,640	6,000,000	7,189,980	7,172,703		(105,627)		(105,627)		7,067,075		174,565	174,565	268,667	11/01/2036
010609-FS-9	ALABAMA ST PUB SCH & COLLEGE A		12/15/2021	JPMORGAN CHASE & CO.		8,073,542	6,720,000	7,998,682	7,980,189		(113,096)		(113,096)		7,867,093		206,449	206,449	300,907	11/01/2038
010609-FU-4	ALABAMA ST PUB SCH & COLLEGE A		12/14/2021	JPMORGAN CHASE & CO.		4,795,640	4,000,000	4,729,200	4,718,695		(64,077)		(64,077)		4,654,618		141,022	141,022	178,667	11/01/2040
038699-UA-0	ARAPAHOE CNTY COLO SCH DIST NO		03/03/2021	PIPER JAFFRAY INC.		1,886,141	1,440,000	1,789,531	1,727,890		(5,834)		(5,834)		1,722,056		164,085	164,085	20,680	12/01/2034
038699-UB-8	ARAPAHOE CNTY COLO SCH DIST NO		03/03/2021	PIPER JAFFRAY INC.		1,958,280	1,500,000	1,853,835	1,791,614		(5,893)		(5,893)		1,785,721		172,559	172,559	21,542	12/01/2035
047447-EU-7	ATHERTON MICH CMNTY SCH DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,326,251	1,125,000	1,278,034	1,275,705		(2,690)		(2,690)		1,273,016		53,236	53,236	15,625	05/01/2042
047447-EW-3	ATHERTON MICH CMNTY SCH DIST		03/02/2021	UMB BANK		505,264	425,000	478,197	477,392		(474)		(474)		476,918		28,346	28,346	4,353	05/01/2048
081005-KU-3	BELTON MO SCH DIST NO 124		02/26/2021	VINING-SPARKS IBG LP		2,182,538	1,680,000	2,225,026	2,205,325		(9,111)		(9,111)		2,196,214		(13,675)	(13,675)	45,033	03/01/2038
081005-KV-1	BELTON MO SCH DIST NO 124		02/26/2021	VINING-SPARKS IBG LP		1,382,185	1,150,000	1,396,526	1,387,700		(4,082)		(4,082)		1,383,618		(1,433)	(1,433)	24,661	03/01/2039
082744-CY-7	BENTON & LINN CNTYS ORE SCH DI		03/01/2021	PIPER JAFFRAY INC.		2,398,636	1,900,000	2,270,880	2,189,128		(6,060)		(6,060)		2,183,067		215,569	215,569	20,583	06/15/2031
082744-CZ-4	BENTON & LINN CNTYS ORE SCH DI		03/01/2021	PIPER JAFFRAY INC.		2,391,093	1,900,000	2,263,622	2,183,594		(5,936)		(5,936)		2,177,658		213,435	213,435	20,583	06/15/2032
082744-DA-8	BENTON & LINN CNTYS ORE SCH DI		03/02/2021	PIPER JAFFRAY INC.		1,128,978	900,000	1,069,677	1,032,377		(2,812)		(2,812)		1,029,565		99,413	99,413	9,875	06/15/2033
098419-LY-8	BONNEVILLE & BINGHAM CNTYS IDA		03/04/2021	STIFEL CAPITAL MARKETS		4,298,169	3,410,000	4,042,009	3,891,532		(11,212)		(11,212)		3,880,321		417,848	417,848	81,935	09/15/2031
098419-LZ-5	BONNEVILLE & BINGHAM CNTYS IDA		03/04/2021	Various		4,490,035	3,580,000	4,233,457	4,078,049		(11,342)		(11,342)		4,066,706		423,328	423,328	85,325	09/15/2032
098419-MA-9	BONNEVILLE & BINGHAM CNTYS IDA		03/01/2021	UMB BANK		1,867,185	1,500,000	1,766,775	1,703,448		(4,371)		(4,371)		1,699,078		168,107	168,107	35,000	09/15/2033
098419-MB-7	BONNEVILLE & BINGHAM CNTYS IDA		03/01/2021	UMB BANK		1,551,238	1,250,000	1,466,488	1,415,195		(3,542)		(3,542)		1,411,652		139,585	139,585	29,167	09/15/2034
101565-G2-9	BOULDER LARIMER & WELD CNTYS C		12/15/2021	MATURED		150,000	150,000	179,105	155,486		(5,486)		(5,486)		150,000				7,500	12/15/2021
124511-PP-5	BYRON CENTER MICH PUB SCHS		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,292,731	1,100,000	1,275,340	1,267,216		(3,013)		(3,013)		1,264,204		28,527	28,527	15,522	05/01/2043
124511-PQ-3	BYRON CENTER MICH PUB SCHS		12/14/2021	VINING-SPARKS IBG LP		3,887,125	3,325,000	3,835,886	3,812,284		(45,475)		(45,475)		3,766,809		120,316	120,316	149,625	05/01/2046
124511-PR-1	BYRON CENTER MICH PUB SCHS		12/14/2021	STIFEL CAPITAL MARKETS		3,481,320	3,000,000	3,446,670	3,426,084		(39,678)		(39,678)		3,386,405		94,915	94,915	135,000	05/01/2050
13063D-KR-8	CALIFORNIA ST		04/08/2021	RBC DOMINION SECURITIES		348,069	300,000	312,093	310,228		(301)		(301)		309,927		38,142	38,142	6,367	04/01/2049
13063D-LW-6	CALIFORNIA ST		03/04/2021	Various		3,245,196	2,575,000	3,028,612	2,956,958		(7,571)		(7,571)		2,949,387		295,809	295,809	56,010	04/01/2038
13063D-RA-8	CALIFORNIA ST		06/30/2021	UMB BANK		182,081	150,000	174,935	172,023		(1,157)		(1,157)		170,866		11,214	11,214	4,517	10/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13063D-UR-7	CALIFORNIA ST		04/16/2021	RBC DOMINION SECURITIES		900,240	750,000	848,438	842,286		(2,725)		(2,725)		839,561		60,679	60,679	19,083	03/01/2046
13063D-VC-9	CALIFORNIA ST		04/27/2021	UMB BANK		123,701	100,000	115,488	114,509		(469)		(469)		114,039		9,662	9,662	2,644	03/01/2037
13063D-WU-8	CALIFORNIA ST		04/08/2021	BARCLAYS		4,401,440	3,285,000	4,418,095	4,385,647		(29,405)		(29,405)		4,356,241		45,199	45,199	97,181	11/01/2032
13063D-WV-6	CALIFORNIA ST		12/30/2021	MESIROW FINANCIAL, INC.		1,452,222	1,095,000	1,465,340	1,454,773		(34,553)		(34,553)		1,420,221		32,001	32,001	72,088	11/01/2033
13063D-XA-1	CALIFORNIA ST		05/19/2021	UMB BANK		313,533	250,000	302,070	300,611		(1,840)		(1,840)		298,771		14,761	14,761	7,000	11/01/2036
13063D-XB-9	CALIFORNIA ST		12/14/2021	MORGAN STANLEY		3,652,140	3,000,000	3,612,480	3,595,364		(53,542)		(53,542)		3,541,822		110,318	110,318	152,333	11/01/2037
138824-KH-9	CANYON CNTY IDAHO SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		836,752	650,000	814,463	790,286		(2,738)		(2,738)		787,548		49,203	49,203	15,257	09/15/2032
138824-KJ-5	CANYON CNTY IDAHO SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		545,237	425,000	529,984	514,590		(1,744)		(1,744)		512,845		32,391	32,391	9,976	09/15/2033
151537-JR-9	CENTER LINE MICH PUB SCHS		03/02/2021	UMB BANK		458,864	375,000	443,145	438,571		(1,200)		(1,200)		437,371		21,493	21,493	5,042	05/01/2029
163192-EW-3	CHELAN CNTY WA SD 228 CASCADE		12/01/2021	MATURED		125,000	125,000	150,060	129,293		(4,293)		(4,293)		125,000				6,250	12/01/2021
179093-KB-4	CLACKAMAS CNTY ORE SCH DIST NO		03/01/2021	UMB BANK		150,068	120,000	140,669	136,699		(348)		(348)		136,351		13,717	13,717	1,300	06/15/2033
179093-KE-8	CLACKAMAS CNTY ORE SCH DIST NO		03/02/2021	BARCLAYS		2,507,133	2,010,000	2,318,354	2,259,611		(5,242)		(5,242)		2,254,369		252,764	252,764	22,054	06/15/2036
179162-GT-3	CLACKAMAS CNTY ORE SCH DIST NO		03/02/2021	D.A. DAVIDSON & CO.		1,641,042	1,300,000	1,534,429	1,489,344		(4,020)		(4,020)		1,485,324		155,718	155,718	14,264	06/15/2032
179198-JA-5	CLACKAMAS CNTY ORE SCH DIST NO		04/12/2021	UMB BANK		970,488	800,000	981,568	974,898		(4,940)		(4,940)		969,958		530	530	10,578	06/15/2037
179198-HX-7	CLACKAMAS CNTY ORE SCH DIST NO 86		04/15/2021	Various		856,218	700,000	868,266	862,046		(4,649)		(4,649)		857,396		(1,178)	(1,178)	9,333	06/15/2034
179198-HZ-2	CLACKAMAS CNTY ORE SCH DIST NO 86		04/06/2021	UMB BANK		303,608	250,000	307,768	305,641		(1,483)		(1,483)		304,158		(551)	(551)	3,139	06/15/2036
179198-JB-3	CLACKAMAS CNTY ORE SCH DIST NO 86		03/09/2021	UMB BANK		1,089,261	900,000	1,101,501	1,094,110		(3,721)		(3,721)		1,090,389		(1,128)	(1,128)	8,600	06/15/2038
179198-JC-1	CLACKAMAS CNTY ORE SCH DIST NO 86		01/15/2021	UMB BANK		1,059,092	850,000	1,036,839	1,029,998		(935)		(935)		1,029,063		30,028	30,028	3,306	06/15/2039
179198-JD-9	CLACKAMAS CNTY ORE SCH DIST NO 86		03/29/2021	UMB BANK		961,960	800,000	972,592	966,286		(4,083)		(4,083)		962,202		(242)	(242)	9,422	06/15/2040
181342-GV-2	CLARK CNTY WASH SCH DIST NO 12		12/01/2021	MATURED		210,000	210,000	233,148	214,819		(4,819)		(4,819)		210,000				8,400	12/01/2021
182810-BZ-3	CLATSOP CNTY ORE SCH DIST NO 0		03/04/2021	D.A. DAVIDSON & CO.		1,586,926	1,225,000	1,471,874	1,431,655		(4,066)		(4,066)		1,427,588		159,338	159,338	14,122	06/15/2032
182810-CB-5	CLATSOP CNTY ORE SCH DIST NO 0		03/04/2021	BARCLAYS		2,594,051	2,015,000	2,397,064	2,335,149		(6,269)		(6,269)		2,328,880		265,170	265,170	23,228	06/15/2034
182855-FC-5	CLATSOP CNTY ORE SCH DIST NO 3		03/02/2021	UNION BANK OF SWITZERLAND		1,502,379	1,175,000	1,392,857	1,357,868		(3,361)		(3,361)		1,354,506		147,872	147,872	12,892	06/15/2034
19652P-EY-7	COLORADO MESA UNIV COLO ENTERP		12/22/2021	INCAPITAL		1,267,124	1,005,000	1,234,924	1,202,096		(21,283)		(21,283)		1,180,813		86,311	86,311	56,113	05/15/2036
19652P-FA-8	COLORADO MESA UNIV COLO ENTERP		03/09/2021	HILLTOP SECURITIES INC		2,365,069	1,875,000	2,281,744	2,223,970		(7,308)		(7,308)		2,216,663		148,406	148,406	30,208	05/15/2039
19652P-FC-4	COLORADO MESA UNIV COLO ENTERP		03/08/2021	HILLTOP SECURITIES INC		1,733,326	1,400,000	1,676,458	1,637,529		(4,862)		(4,862)		1,632,667		100,659	100,659	22,361	05/15/2049
196707-XD-0	COLORADO ST BRD GOVERNORS UNIV		03/03/2021	UMB BANK		907,470	730,000	895,914	844,966		(3,088)		(3,088)		841,878		65,592	65,592	18,656	03/01/2027
198112-CV-4	COLUMBIA MULTNOMAH & WASHINGTO		06/15/2021	MATURED		820,000	820,000	971,257	831,884		(11,884)		(11,884)		820,000				20,500	06/15/2021
20772K-JZ-3	CONNECTICUT ST		11/30/2021	UNION BANK OF SWITZERLAND		2,078,720	2,000,000	2,000,000	2,000,000						2,000,000		78,720	78,720	71,390	07/01/2027
20772K-KX-6	CONNECTICUT ST		09/15/2021	UMB BANK		309,075	250,000	292,628	290,620		(2,799)		(2,799)		287,822		21,253	21,253	7,944	06/01/2034
20772K-LD-9	CONNECTICUT ST		06/25/2021	UMB BANK		485,270	400,000	460,840	458,001		(1,577)		(1,577)		456,425		28,845	28,845	5,878	06/01/2039
216876-KJ-0	COOPERSVILLE AREA MICH PUB SCH		05/01/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		59,238											59,238	59,238		05/01/2021
223832-EP-7	COWLITZ CNTY WASH SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		824,811	650,000	763,269	737,247		(1,851)		(1,851)		735,396		89,415	89,415	8,396	12/01/2030
223832-EQ-5	COWLITZ CNTY WASH SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		378,774	300,000	351,711	339,840		(845)		(845)		338,996		39,778	39,778	3,875	12/01/2031
223832-ET-9	COWLITZ CNTY WASH SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		225,419	180,000	208,836	202,250		(469)		(469)		201,780		23,639	23,639	2,325	12/01/2034
223883-GM-5	COWLITZ CNTY WASH SCH DIST NO		02/22/2021	UMB BANK		363,489	300,000	333,741	328,969		(487)		(487)		328,482		35,007	35,007	2,767	12/01/2037
227183-DM-9	CROOK CNTY ORE SCH DIST		04/01/2021	UMB BANK		1,038,420	1,000,000	1,000,000	1,000,000						1,000,000		38,420	38,420	6,253	06/15/2027
227183-DR-8	CROOK CNTY ORE SCH DIST		02/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,060,046	980,000	980,000	980,000						980,000		80,046	80,046	3,681	06/15/2031
227183-DS-6	CROOK CNTY ORE SCH DIST		01/05/2021	PIPER JAFFRAY INC.		548,275	500,000	500,000	500,000						500,000		48,275	48,275	752	06/15/2032
239163-JT-6	DAVISON MICH CMNTY SCH DIST		01/05/2021	UMB BANK		1,259,910	1,000,000	1,178,090	1,170,414		(278)		(278)		1,170,137		89,773	89,773	7,333	05/01/2037
239163-JW-9	DAVISON MICH CMNTY SCH DIST		12/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,440,575	2,915,000	3,389,037	3,368,762		(42,654)		(42,654)		3,326,108		114,467	114,467	131,499	05/01/2040
239163-KA-5	DAVISON MICH CMNTY SCH DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,186,290	1,000,000	1,150,220	1,143,835		(2,580)		(2,580)		1,141,254		45,036	45,036	14,111	05/01/2044
250343-KC-3	DESCHUTES & JEFFERSON CNTYS OR		03/18/2021	UMB BANK		485,380	500,000	500,000	500,000						500,000		(14,620)	(14,620)	2,459	06/15/2033
25476F-XS-2	DISTRICT COLUMBIA		03/01/2021	UMB BANK		883,845	750,000	789,645	783,347		(602)		(602)		782,745		101,100	101,100	11,500	10/15/2039
25476F-XT-0	DISTRICT COLUMBIA		03/02/2021	PIPER JAFFRAY INC.		3,995,340	3,400,000	3,564,798	3,538,674		(2,538)		(2,538)		3,536,136		459,204	459,204	52,511	10/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
259507-BY-6	DOUGLAS CNTY ORE SCH DIST NO 116		04/13/2021	D.A. DAVIDSON & CO.		784,770	1,000,000	691,340	716,843		5,544		5,544		722,387		62,383	62,383		06/15/2033
259507-BZ-3	DOUGLAS CNTY ORE SCH DIST NO 116		11/04/2021	UMB BANK		230,268	300,000	199,587	207,171		4,908		4,908		212,079		18,189	18,189		06/15/2034
266381-LH-3	DURAND MICH AREA SCHS		02/11/2021	FIRST TENNESSEE BANK		1,553,900	1,250,000	1,453,150	1,451,463		(2,449)		(2,449)		1,449,014		104,886	104,886	10,556	05/01/2038
283371-PU-0	EL PASO CNTY COLO SCH DIST NO		03/03/2021	D.A. DAVIDSON & CO.		1,265,490	1,000,000	1,175,780	1,145,275		(2,915)		(2,915)		1,142,360		123,130	123,130	13,056	12/01/2036
283371-PV-8	EL PASO CNTY COLO SCH DIST NO		03/03/2021	Various		1,665,900	1,320,000	1,544,651	1,505,762		(3,719)		(3,719)		1,502,042		163,857	163,857	17,233	12/01/2037
283461-J9-3	EL PASO CNTY COLO SCH DIST NO 20		03/04/2021	UMB BANK		1,298,920	1,000,000	1,300,990	1,274,951		(5,315)		(5,315)		1,269,637		29,283	29,283	11,528	12/15/2033
365136-NT-3	GARDEN CITY MICH SCH DIST		08/19/2021	UMB BANK		130,790	100,000	125,984	124,748		(1,560)		(1,560)		123,188		7,602	7,602	4,056	05/01/2039
365136-NW-6	GARDEN CITY MICH SCH DIST		03/03/2021	VINING-SPARKS IBG LP		4,392,992	3,505,000	4,334,739	4,295,699		(13,447)		(13,447)		4,282,252		110,739	110,739	60,156	05/01/2046
373385-GV-9	GEORGIA ST		04/15/2021	Various		4,911,646	3,900,000	4,952,493	4,918,075		(17,705)		(17,705)		4,900,370		11,276	11,276	81,144	08/01/2034
385064-RY-8	GRANBURY TEX INDPT SCH DIST		08/01/2021	MATURED		110,000	110,000	115,172	112,748		(2,748)		(2,748)		110,000				5,500	08/01/2021
385064-SE-1	GRANBURY TEX INDPT SCH DIST		02/17/2021	UMB BANK		486,381	515,000	448,900	453,420		1,174		1,174		454,594		31,787	31,787		08/01/2027
385064-SQ-4	GRANBURY TEX INDPT SCH DIST		02/05/2021	UMB BANK		1,311,345	1,260,000	1,260,000	1,260,000						1,260,000		51,345	51,345	16,226	08/01/2037
385064-SS-0	GRANBURY TEX INDPT SCH DIST		02/10/2021	UMB BANK		1,069,894	1,010,000	1,010,000	1,010,000						1,010,000		59,894	59,894	14,053	08/01/2039
415306-GW-3	HARRISON MICH CMNTY SCHS		03/02/2021	VINING-SPARKS IBG LP		2,069,678	1,650,000	2,028,246	2,006,776		(5,985)		(5,985)		2,000,792		68,886	68,886	28,188	05/01/2045
419792-YY-6	HAWAII ST		11/04/2021	MORGAN STANLEY		7,743,520	8,000,000	8,000,000	8,000,000						8,000,000		(256,480)	(256,480)	184,842	08/01/2033
421722-S7-5	HAZELWOOD MO SCH DIST FORMERLY		03/01/2021	MATURED		1,475,000	1,475,000	1,612,765	1,481,001		(6,001)		(6,001)		1,475,000				29,500	03/01/2021
467486-XB-7	JACKSON CNTY MO REORG SCH DIST		12/20/2021	UMB BANK		3,088,631	2,370,000	3,019,570	2,919,740		(60,239)		(60,239)		2,859,501		229,130	229,130	170,541	03/01/2034
467486-XC-5	JACKSON CNTY MO REORG SCH DIST		03/03/2021	UMB BANK		1,304,970	1,000,000	1,252,130	1,213,739		(4,178)		(4,178)		1,209,562		95,408	95,408	28,111	03/01/2039
467736-EA-8	JACKSON CNTY ORE SCH DIST NO O		12/28/2021	STIFEL CAPITAL MARKETS		2,041,572	1,725,000	1,945,076	1,914,155		(20,259)		(20,259)		1,893,896		147,676	147,676	71,875	06/15/2038
467736-EB-6	JACKSON CNTY ORE SCH DIST NO O		03/03/2021	FIRST TENNESSEE BANK		1,837,699	1,555,000	1,747,525	1,720,522		(3,132)		(3,132)		1,717,390		120,309	120,309	13,822	06/15/2039
467754-HK-6	JACKSON CNTY ORE SCH DIST NO O		03/05/2021	UMB BANK		1,212,407	925,000	1,178,617	1,144,736		(4,537)		(4,537)		1,140,199		72,208	72,208	10,792	06/15/2030
467754-HT-7	JACKSON CNTY ORE SCH DIST NO O		03/02/2021	UMB BANK		1,623,611	1,380,000	1,551,368	1,529,096		(2,779)		(2,779)		1,526,317		97,295	97,295	12,113	06/15/2038
467754-HY-6	JACKSON CNTY ORE SCH DIST NO O		04/01/2021	DUNCAN-WILLIAMS, INC.		262,721	510,000	225,236	236,551		2,140		2,140		238,690		24,031	24,031		06/15/2043
467754-HZ-3	JACKSON CNTY ORE SCH DIST NO O		04/01/2021	DUNCAN-WILLIAMS, INC.		491,908	995,000	421,552	442,914		4,041		4,041		446,955		44,953	44,953		06/15/2044
472736-X8-5	JEFFERSON CNTY COLO SCH DIST N		03/02/2021	BARCLAYS		6,137,952	4,800,000	5,677,632	5,518,863		(14,166)		(14,166)		5,504,697		633,255	633,255	52,667	12/15/2032
472736-X9-3	JEFFERSON CNTY COLO SCH DIST N		03/02/2021	Various		6,372,400	5,000,000	5,885,700	5,725,869		(14,271)		(14,271)		5,711,598		660,802	660,802	54,861	12/15/2033
476034-TF-0	JENISON MICH PUB SCHS		01/14/2021	UMB BANK		1,539,942	1,170,000	1,491,656	1,485,709		(1,553)		(1,553)		1,484,156		55,786	55,786	14,138	05/01/2043
486063-WU-0	KATY TEX INDPT SCH DIST		02/15/2021	MATURED		120,000	120,000	129,374	120,439		(439)		(439)		120,000				3,000	02/15/2021
490170-JA-6	KENT CITY MICH CMNTY SCHS		02/11/2021	FIRST TENNESSEE BANK		1,833,526	1,370,000	1,748,928	1,719,623		(4,270)		(4,270)		1,715,353		118,173	118,173	19,979	05/01/2036
490170-JE-8	KENT CITY MICH CMNTY SCHS		03/02/2021	UMB BANK		629,085	500,000	621,585	612,325		(1,892)		(1,892)		610,433		18,652	18,652	8,542	05/01/2045
490170-JF-5	KENT CITY MICH CMNTY SCHS		03/22/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,124,158	1,680,000	2,081,621	2,051,093		(8,220)		(8,220)		2,042,873		81,286	81,286	75,367	05/01/2049
494656-T8-4	KING & SNOHOMISH CNTYS WASH SC		03/02/2021	Various		1,248,420	1,000,000	1,169,760	1,132,077		(2,799)		(2,799)		1,129,278		119,142	119,142	12,917	12/01/2035
495260-G5-4	KING CNTY WASH SCH DIST NO 414		12/01/2021	MATURED		115,000	115,000	128,932	118,308		(3,308)		(3,308)		115,000				5,750	12/01/2021
507318-NK-5	LAINGSBURG MICH CMNTY SCH DIST		04/06/2021	UMB BANK		779,506	665,000	728,301	720,323		(1,589)		(1,589)		718,734		60,772	60,772	11,601	05/01/2041
507318-NM-1	LAINGSBURG MICH CMNTY SCH DIST		04/07/2021	UMB BANK		291,598	250,000	271,805	269,067		(551)		(551)		268,516		23,081	23,081	4,389	05/01/2043
516444-SH-0	LANSING MICH SCH DIST		04/15/2021	UMB BANK		135,270	105,000	128,036	124,721		(641)		(641)		124,080		11,190	11,190	2,450	05/01/2035
516444-SJ-6	LANSING MICH SCH DIST		03/04/2021	VINING-SPARKS IBG LP		1,218,922	960,000	1,167,782	1,137,919		(3,581)		(3,581)		1,134,338		84,584	84,584	16,933	05/01/2036
517210-XH-8	LARIMER WELD & BOULDER CNTYS C		03/02/2021	UMB BANK		1,262,630	1,000,000	1,174,470	1,144,392		(2,838)		(2,838)		1,141,554		121,076	121,076	10,972	12/15/2036
517210-XJ-4	LARIMER WELD & BOULDER CNTYS C		03/02/2021	UMB BANK		1,259,270	1,000,000	1,169,800	1,140,588		(2,758)		(2,758)		1,137,830		121,440	121,440	10,972	12/15/2037
517210-XK-1	LARIMER WELD & BOULDER CNTYS C		03/02/2021	Various		2,575,866	2,050,000	2,386,651	2,328,878		(5,457)		(5,457)		2,323,420		252,446	252,446	22,493	12/15/2038
534655-GB-5	LINCOLN PK MICH SCH DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,391,784	1,200,000	1,302,708	1,288,780		(1,752)		(1,752)		1,287,028		104,756	104,756	16,933	05/01/2041
547694-PF-0	LOWELL MICH AREA SCHS		03/05/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,235,958	985,000	1,178,956	1,153,813		(3,424)		(3,424)		1,150,389		85,569	85,569	17,511	05/01/2041
569203-NT-5	MARION & POLK CNTYS ORE SCH DI		12/16/2021	JPMORGAN CHASE & CO.		3,417,789	5,440,000	3,231,034	3,272,144		84,039		84,039		3,356,183		61,606	61,606		06/15/2040
569203-PG-1	MARION & POLK CNTYS ORE SCH DI		12/30/2021	MESIROW FINANCIAL, INC.		2,612,700	2,000,000	2,531,860	2,502,988		(53,597)		(53,597)		2,449,391		163,309	163,309	55,000	06/15/2034
594612-EX-7	MICHIGAN ST		01/21/2021	UMB BANK		1,128,039	1,100,000	1,100,000	1,100,000						1,100,000		28,039	28,039	7,274	05/15/2035
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE		05/07/2021	UMB BANK		145,629	200,000	114,348	121,282		1,030		1,030		122,312		23,317	23,317		06/15/2035
625485-DH-7	MULTNOMAH-CLACKAMAS CNTYS ORE CENT		03/09/2021	PIPER JAFFRAY INC.		2,483,657	2,050,000	2,445,425	2,434,597		(7,275)		(7,275)		2,427,322		56,335	56,335	19,589	06/15/2038
625485-DJ-3	MULTNOMAH-CLACKAMAS CNTYS ORE CENT		03/09/2021	PIPER JAFFRAY INC.		2,717,348	2,250,000	2,675,160	2,663,541		(7,808)		(7,808)		2,655,733		61,614	61,614	21,500	06/15/2039
649791-PY-0	NEW YORK ST		11/04/2021	Market Axess		4,228,760	4,000,000	4,000,000	4,000,000						4,000,000		228,760	228,760	142,744	02/15/2033
676295-EJ-3	OGDEN CITY UTAH SCH DIST		06/15/2021	MATURED		165,000	165,000	186,174	167,138		(2,138)		(2,138)		165,000				3,300	06/15/2021
68609T-LK-2	OREGON ST		03/03/2021	UMB BANK		1,261,964	1,050,000	1,129,160	1,116,513		(1,247)		(1,247)		1,115,266		146,697	146,697	14,467	05/01/2036
68609T-LM-8	OREGON ST		03/03/2021	FIRST TENNESSEE BANK		962,217	805,000	857,003	848,738		(816)		(816)		847,923		114,294	114,294	11,091	05/01/2038
70914P-G6-3	PENNSYLVANIA ST		01/15/2021	MATURED		1,165,000	1,165,000	1,295,701	1,166,296		(1,296)		(1,296)		1,165,000				29,125	01/15/2021
720286-DC-4	PIERCE & KING CNTYS WASH SCH D		12/01/2021	MATURED		270,000	270,000	296,590	277,169		(7,169)		(7,169)		270,000				13,500	12/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
720286-DN-0	PIERCE & KING CNTYS WASH SCH D		03/02/2021	BARCLAYS		4,176,595	3,305,000	3,893,720	3,758,043		(9,625)		(9,625)		3,748,417		428,177	428,177	42,690	12/01/2031
720286-DQ-3	PIERCE & KING CNTYS WASH SCH D		03/02/2021	PIPER JAFFRAY INC.		2,079,110	1,655,000	1,940,421	1,874,795		(4,660)		(4,660)		1,870,136		208,975	208,975	21,377	12/01/2033
720286-DR-1	PIERCE & KING CNTYS WASH SCH D		03/02/2021	PIPER JAFFRAY INC.		1,289,900	1,030,000	1,202,783	1,163,132		(2,817)		(2,817)		1,160,315		129,585	129,585	13,304	12/01/2034
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 10 TA		04/08/2021	D.A. DAVIDSON & CO.		3,102,529	2,515,000	3,025,520	3,017,931		(13,047)		(13,047)		3,004,884		97,645	97,645	44,711	12/01/2036
720424-C4-0	PIERCE CNTY WASH SCH DIST NO 10 TA		12/14/2021	PIPER JAFFRAY INC.		3,658,770	3,000,000	3,596,730	3,587,878		(52,283)		(52,283)		3,535,595		123,175	123,175	134,667	12/01/2037
720424-C5-7	PIERCE CNTY WASH SCH DIST NO 10 TA		03/01/2021	STIFEL CAPITAL MARKETS		2,272,948	1,870,000	2,234,370	2,228,975		(5,694)		(5,694)		2,223,281		49,667	49,667	25,141	12/01/2038
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 10 TA		03/02/2021	UMB BANK		1,212,410	1,000,000	1,189,790	1,186,987		(3,007)		(3,007)		1,183,981		28,429	28,429	13,556	12/01/2039
720577-YD-1	PIERCE CNTY WASH SCH DIST NO 401 P		03/03/2021	FIRST TENNESSEE BANK		2,213,634	1,825,000	2,149,157	2,130,013		(5,243)		(5,243)		2,124,770		88,864	88,864	19,061	12/01/2036
744890-TT-1	PUEBLO CNTY COLO SCH DIST NO 70		03/05/2021	UMB BANK		735,794	600,000	739,698			(1,324)		(1,324)		738,374		(2,580)	(2,580)	2,400	12/01/2038
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		03/02/2021	UMB BANK		237,404	200,000	214,778	211,204		(241)		(241)		210,963		26,441	26,441	3,400	04/01/2032
767781-HW-0	RITENOUR MO SCH DIST		03/03/2021	Various		386,096	325,000	376,516	372,395		(1,089)		(1,089)		371,305		14,791	14,791	6,622	03/01/2030
767781-HX-8	RITENOUR MO SCH DIST		02/26/2021	UMB BANK		324,904	275,000	316,206	312,923		(835)		(835)		312,088		12,817	12,817	5,531	03/01/2031
778017-PZ-0	ROSEVILLE MICH CMNTY SCHS		03/02/2021	UMB BANK		346,049	275,000	318,511	308,646		(717)		(717)		307,929		38,120	38,120	4,698	05/01/2031
807892-JE-5	SCHOOLCRAFT MICH CMNTY SCH DIST		04/13/2021	UMB BANK		1,294,964	1,090,000	1,226,337	1,219,551		(3,560)		(3,560)		1,215,990		78,973	78,973	19,862	05/01/2043
819190-XA-2	SHAKOPEE MINN INDPT SCH DIST N		02/23/2021	UMB BANK		228,643	225,000	225,000							225,000		3,643	3,643		02/01/2032
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1		03/01/2021	UMB BANK		1,794,285	1,500,000	1,705,365	1,649,852		(3,288)		(3,288)		1,646,564		147,721	147,721	30,333	03/01/2030
787642-4U-8	ST CHARLES CNTY MO FRANCIS HOW		03/01/2021	MATURED		1,100,000	1,100,000	1,143,285	1,103,281		(3,281)		(3,281)		1,100,000				22,000	03/01/2021
882724-PP-6	TEXAS ST		08/01/2021	ASSIGNMENT OF SECURITIES		210,000	210,000	221,461	213,443		(3,443)		(3,443)		210,000				10,500	08/01/2027
882724-PT-8	TEXAS ST		08/16/2021	ASSIGNMENT OF SECURITIES		70,000	70,000	73,820	71,148		(1,148)		(1,148)		70,000				3,646	08/01/2027
914733-DG-2	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		288,482	225,000	268,274	258,587		(764)		(764)		257,823		30,658	30,658	3,031	06/01/2028
914733-DJ-6	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		391,772	310,000	365,515	353,155		(976)		(976)		352,178		39,593	39,593	4,176	06/01/2030
914733-DK-3	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		188,501	150,000	176,298	170,452		(462)		(462)		169,990		18,511	18,511	2,021	06/01/2031
914733-DL-1	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		632,634	505,000	591,648	572,416		(1,520)		(1,520)		570,895		61,739	61,739	6,803	06/01/2032
914733-DM-9	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		374,649	300,000	350,637	339,411		(888)		(888)		338,523		36,126	36,126	4,042	06/01/2033
914733-DN-7	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		222,097	190,000	199,973	197,793		(173)		(173)		197,619		24,477	24,477	2,048	06/01/2034
914733-DP-2	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		174,780	150,000	157,230	155,652		(125)		(125)		155,527		19,253	19,253	1,617	06/01/2035
932423-TE-6	WALLED LAKE MICH CONS SCH DIST		05/01/2021	MATURED		405,000	405,000	482,586	409,378		(4,378)		(4,378)		405,000				10,125	05/01/2021
932423-UX-2	WALLED LAKE MICH CONS SCH DIST		01/05/2021	UMB BANK		1,358,700	1,000,000	1,322,270	1,311,875		(522)		(522)		1,311,353		47,347	47,347	17,500	05/01/2037
932423-UZ-7	WALLED LAKE MICH CONS SCH DIST		04/05/2021	UMB BANK		1,831,536	1,400,000	1,839,362	1,825,244		(11,337)		(11,337)		1,813,907		17,629	17,629	42,000	05/01/2039
932423-VB-9	WALLED LAKE MICH CONS SCH DIST		03/30/2021	UMB BANK		1,295,890	1,000,000	1,307,540	1,297,686		(7,419)		(7,419)		1,290,266		5,624	5,624	29,167	05/01/2041
932423-VC-7	WALLED LAKE MICH CONS SCH DIST		01/12/2021	UMB BANK		2,004,360	1,500,000	1,956,615	1,942,005		(1,589)		(1,589)		1,940,416		63,944	63,944	27,708	05/01/2042
178882-NA-0	WEST LINN ORE SCH DIST NO 3 JT		06/21/2021	UMB BANK		941,355	1,500,000	847,155	866,567		11,142		11,142		877,709		63,646	63,646		06/15/2041
178882-NE-2	WEST LINN ORE SCH DIST NO 3 JT		03/23/2021	UMB BANK		52,642	100,000	48,868	50,050		331		331		50,381		2,261	2,261		06/15/2045
962529-HT-3	WHATCOM CNTY WASH SCH DIST NO		03/04/2021	FIRST TENNESSEE BANK		1,538,595	1,295,000	1,431,661	1,411,371		(2,464)		(2,464)		1,408,908		129,687	129,687	13,957	12/01/2037
962506-QK-0	WHATCOM CNTY WASH SCH DIST NO (SE)		12/01/2021	MATURED		950,000	950,000	1,136,438	974,871		(24,871)		(24,871)		950,000				47,500	12/01/2021
966493-MX-3	WHITMAN CNTY WASH SCH DIST NO		12/01/2021	MATURED		490,000	490,000	588,186	506,874		(16,874)		(16,874)		490,000				24,500	12/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						261,976,199	221,465,000	253,607,032	248,018,127		(1,244,861)		(1,244,861)		247,737,964		14,238,235	14,238,235	4,934,823	XXX
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST		03/03/2021	UMB BANK		1,266,110	1,000,000	1,181,570	1,140,542		(2,955)		(2,955)		1,137,587		128,523	128,523	29,722	08/01/2031
013595-VV-2	ALBUQUERQUE N MEX MUN SCH DIST		01/14/2021	UMB BANK		585,923	450,000	526,959	509,645		(348)		(348)		509,297		76,626	76,626	10,500	08/01/2033
01728V-TZ-3	ALLEGHENY CNTY PA		05/04/2021	UMB BANK		241,248	200,000	211,030	208,744		(340)		(340)		208,404		32,844	32,844	4,111	11/01/2033
022555-WX-0	ALVORD CALIF UNI SCH DIST		11/30/2021	JPMORGAN CHASE & CO.		3,224,991	3,220,000	3,220,000	3,220,000						3,220,000		4,991	4,991	76,922	08/01/2029
022555-WY-8	ALVORD CALIF UNI SCH DIST		04/08/2021	UMB BANK		1,002,470	1,000,000	1,000,000	1,000,000						1,000,000		2,470	2,470	11,827	08/01/2030
033161-6Y-1	ANCHORAGE ALASKA		03/02/2021	UNION BANK OF SWITZERLAND		427,247	340,000	404,036	389,759		(1,015)		(1,015)		388,744		38,503	38,503	8,642	09/01/2033
033161-6Z-8	ANCHORAGE ALASKA		03/01/2021	UMB BANK		1,064,761	850,000	1,009,265	973,772		(2,483)		(2,483)		971,288		93,473	93,473	21,486	09/01/2034
033161-7W-4	ANCHORAGE ALASKA		03/02/2021	UNION BANK OF SWITZERLAND		948,750	750,000	896,393	863,664		(2,325)		(2,325)		861,339		87,411	87,411	19,063	09/01/2031
033161-7Y-0	ANCHORAGE ALASKA		03/02/2021	Various		2,701,927	2,150,000	2,554,931	2,464,654		(6,419)		(6,419)		2,458,236		243,691	243,691	54,646	09/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
033161-7Z-7	ANCHORAGE ALASKA		03/02/2021	UNION BANK OF SWITZERLAND		561,327	475,000	508,720	501,299		(530)		(530)		500,769		60,558	60,558	9,658	09/01/2034
042467-ML-1	ARMSTRONG SCH DIST PA		03/30/2021	UMB BANK		592,733	500,000	573,190	564,417		(1,482)		(1,482)		562,935		29,798	29,798	10,033	03/15/2035
042467-MN-7	ARMSTRONG SCH DIST PA		04/08/2021	UMB BANK		467,802	400,000	455,632	448,986		(1,345)		(1,345)		447,641		20,161	20,161	8,678	03/15/2037
042467-MP-2	ARMSTRONG SCH DIST PA		04/14/2021	UMB BANK		145,643	125,000	141,931	139,912		(481)		(481)		139,431		6,212	6,212	2,931	03/15/2038
044825-CT-2	ASHTABULA AREA OHIO CITY SCH D		12/01/2021	MATURED		135,000	135,000	135,000	135,000						135,000				1,477	12/01/2021
054071-LR-4	AVON IND CMNTY SCH BLDG CORP		03/04/2021	UMB BANK		846,713	700,000	817,964	811,132		(1,962)		(1,962)		809,169		37,544	37,544	23,567	07/15/2034
054071-LS-2	AVON IND CMNTY SCH BLDG CORP		03/26/2021	UMB BANK		302,558	250,000	290,888	288,525		(902)		(902)		287,623		14,934	14,934	9,028	07/15/2035
055022-AJ-6	AZUSA CALIF PENSION OBLIG		01/28/2021	UMB BANK		422,372	400,000	400,000	400,000						400,000		22,372	22,372	3,408	08/01/2029
07539P-DA-4	BEAVERCREEK OHIO CITY SCH DIST		12/01/2021	MATURED		100,000	100,000	99,187	99,401		599		599		100,000					12/01/2021
07539P-DH-9	BEAVERCREEK OHIO CITY SCH DIST		03/22/2021	UMB BANK		197,988	200,000	200,000	200,000						200,000		(2,012)	(2,012)	772	12/01/2027
07539P-DM-8	BEAVERCREEK OHIO CITY SCH DIST		01/11/2021	UMB BANK		572,813	560,000	560,000	560,000						560,000		12,813	12,813	1,149	12/01/2031
081518-BZ-4	BEN HILL CNTY GA SCH DIST		01/27/2021	UMB BANK		322,254	260,000	294,492	290,961		(264)		(264)		290,697		31,558	31,558	3,409	04/01/2034
094226-DF-1	BLOOMFIELD TWP N J BRD ED		03/03/2021	JANNEY MONTGOMERY SCOTT LLC		459,363	455,000	455,000	455,000						455,000		4,363	4,363	3,369	09/01/2027
094226-DG-9	BLOOMFIELD TWP N J BRD ED		03/12/2021	JANNEY MONTGOMERY SCOTT LLC		847,854	840,000	840,000	840,000						840,000		7,854	7,854	7,565	09/01/2028
108152-DQ-9	BRIDGEPORT CONN		07/15/2021	MATURED		480,000	480,000	517,834	487,002		(7,002)		(7,002)		480,000				24,000	07/15/2021
108152-GN-3	BRIDGEPORT CONN		08/31/2021	PRE-REFUNDING		3,515,862	3,275,000	3,654,186	3,567,858		(51,996)		(51,996)		3,515,862				171,028	08/15/2024
122062-ZQ-8	BURLINGTON VT		02/02/2021	UMB BANK		494,269	375,000	419,471	411,350		(370)		(370)		410,980		83,289	83,289	4,844	11/01/2032
122062-ZS-4	BURLINGTON VT		04/13/2021	UMB BANK		520,721	410,000	455,006	446,820		(1,177)		(1,177)		445,643		75,078	75,078	9,339	11/01/2034
122062-ZT-2	BURLINGTON VT		04/13/2021	UMB BANK		545,055	430,000	475,313	467,089		(1,184)		(1,184)		465,905		79,150	79,150	9,794	11/01/2035
128510-KC-7	CALCASIEU PARISH LA SCH DIST N		03/01/2021	UMB BANK		474,240	400,000	441,296	435,728		(671)		(671)		435,057		39,183	39,183	8,089	03/01/2036
128510-KD-5	CALCASIEU PARISH LA SCH DIST N		02/09/2021	VINING-SPARKS IBG LP		460,414	375,000	412,384	407,352		(391)		(391)		406,961		53,453	53,453	6,667	03/01/2037
144783-DA-2	CARROLL CNTY GA SCH DIST		04/01/2021	MATURED		200,000	200,000	238,150	201,939		(1,939)		(1,939)		200,000				5,000	04/01/2021
146816-DG-5	CARUTHERS CALIF UNI SCH DIST		08/26/2021	PIPER JAFFRAY INC.		1,459,736	1,380,000	1,380,000	1,380,000						1,380,000		79,736	79,736	46,316	08/01/2040
148464-AS-9	CASTLE OAKS MET DIST COLO		03/02/2021	UMB BANK		817,356	650,000	731,757	716,417		(1,283)		(1,283)		715,134		102,221	102,221	8,396	12/01/2031
148464-AT-7	CASTLE OAKS MET DIST COLO		03/04/2021	UMB BANK		994,572	790,000	886,506	868,429		(1,589)		(1,589)		866,840		127,732	127,732	10,556	12/01/2032
14846X-AP-1	CASTLE OAKS MET DIST COLO		03/03/2021	RAYMOND JAMES & ASSOCIATES, INC.		957,413	825,000	943,223	940,068		(1,835)		(1,835)		938,233		19,180	19,180	8,617	12/01/2045
14846X-AQ-9	CASTLE OAKS MET DIST COLO		03/08/2021	Various		1,378,276	1,180,000	1,343,359	1,339,011		(2,551)		(2,551)		1,336,460		41,816	41,816	12,397	12/01/2050
152339-RR-0	CENTINELA VALLEY CALIF UN HIGH		01/05/2021	PIPER JAFFRAY INC.		511,570	500,000	500,000	500,000						500,000		11,570	11,570	3,403	08/01/2029
152339-RX-7	CENTINELA VALLEY CALIF UN HIGH		04/14/2021	PIPER JAFFRAY INC.		984,260	1,000,000	1,000,000	1,000,000						1,000,000		(15,740)	(15,740)	15,118	08/01/2035
152339-RZ-2	CENTINELA VALLEY CALIF UN HIGH		06/11/2021	Various		2,060,285	1,990,000	1,990,000	1,990,000						1,990,000		70,285	70,285	39,445	08/01/2050
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST		03/05/2021	DUNCAN-WILLIAMS, INC.		548,570	1,000,000	474,780	499,608		3,194		3,194		502,802		45,768	45,768		08/01/2041
157411-TS-8	CHAFFEY CALIF UN HIGH SCH DIST		11/02/2021	STIFEL CAPITAL MARKETS		4,484,340	4,200,000	4,200,000	4,200,000						4,200,000		284,340	284,340	151,415	08/01/2031
164231-NV-0	CHEROKEE CNTY GA SCH SYS		02/26/2021	UMB BANK		326,968	250,000	329,383	322,569		(1,262)		(1,262)		321,307		5,660	5,660	7,326	02/01/2033
169583-GX-3	CHINO VY UNI SCH DIST CALIF		10/13/2021	UMB BANK		130,237	100,000	119,884	118,745		(1,365)		(1,365)		117,381		12,856	12,856	6,028	08/01/2039
180848-XB-4	CLARK CNTY NEV		03/02/2021	UMB BANK		354,685	285,000	334,815	323,050		(807)		(807)		322,243		32,443	32,443	3,681	06/01/2033
180848-XC-2	CLARK CNTY NEV		03/03/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,760,202	2,225,000	2,599,112	2,510,992		(6,146)		(6,146)		2,504,846		255,355	255,355	29,049	06/01/2034
186343-U7-2	CLEVELAND OHIO		04/08/2021	RBC DOMINION SECURITIES		3,527,302	2,920,000	3,323,456	3,270,579		(9,900)		(9,900)		3,260,679		266,623	266,623	42,502	12/01/2034
186343-U8-0	CLEVELAND OHIO		04/08/2021	Various		1,475,661	1,225,000	1,385,818	1,364,809		(3,917)		(3,917)		1,360,892		114,768	114,768	17,764	12/01/2035
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF		04/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		584,900	1,000,000	512,010	528,777		5,403		5,403		534,180		50,720	50,720		08/01/2041
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF		11/03/2021	UMB BANK		193,388	345,000	170,116	175,740		2,214		2,214		177,955		15,434	15,434		08/01/2042
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF		11/09/2021	UMB BANK		326,310	600,000	284,760	294,264		7,082		7,082		301,347		24,963	24,963		08/01/2043
204709-JD-2	COMPTON CALIF CMNTY COLLEGE DI		09/23/2021	UMB BANK		1,708,277	1,575,000	1,575,000	1,575,000						1,575,000		133,277	133,277	64,301	08/01/2039
204709-JG-5	COMPTON CALIF CMNTY COLLEGE DI		09/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,071,090	1,000,000	1,000,000	1,000,000						1,000,000		71,090	71,090	34,580	08/01/2035
204709-JH-3	COMPTON CALIF CMNTY COLLEGE DI		02/08/2021	UMB BANK		618,573	565,000	565,000	565,000						565,000		53,573	53,573	20,055	08/01/2038
204736-FG-2	COMPTON CALIF UNI SCH DIST		05/06/2021	UMB BANK		72,275	100,000	63,040	65,562		692		692		66,254		6,021	6,021		06/01/2035
204736-FM-9	COMPTON CALIF UNI SCH DIST		08/12/2021	UMB BANK		60,737	100,000	52,272	54,506		1,076		1,076		55,582		5,155	5,155		06/01/2040
204736-FR-8	COMPTON CALIF UNI SCH DIST		11/04/2021	UMB BANK		518,922	1,000,000	448,000	467,889		11,318		11,318		479,207		39,715	39,715		06/01/2044
228485-KF-4	CROWN POINT IND MULTI-SCH BLDG		07/15/2021	MATURED		125,000	125,000	141,370	127,148		(2,148)		(2,148)		125,000				6,250	07/15/2021
234667-KT-9	DALLAS CNTY TEX HOSP DIST		04/30/2021	UMB BANK		780,274	650,000	746,200	734,109		(3,315)		(3,315)		730,794		49,480	49,480	18,272	08/15/2033
245176-GC-0	DEL MAR TEX COLLEGE DIST		08/15/2021	MATURED		390,000	390,000	425,880	397,560		(7,560)		(7,560)		390,000				19,500	08/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
245176-HC-9	DEL MAR TEX COLLEGE DIST		08/15/2021	MATURED		675,000	675,000	737,100	688,084		(13,084)		(13,084)		675,000				33,750	08/15/2021
250343-KD-1	DESCHUTES & JEFFERSON CNTYS OR		12/15/2021	WELLS FARGO		2,381,350	2,500,000	2,500,000	2,500,000						2,500,000		(118,650)	(118,650)	48,392	06/15/2034
259309-N3-2	DOUGLAS CNTY NEB SCH DIST NO 0		02/23/2021	UMB BANK		482,424	400,000	428,420	424,412		(356)		(356)		424,056		58,368	58,368	3,111	12/15/2037
259309-N4-0	DOUGLAS CNTY NEB SCH DIST NO 0		02/01/2021	VINING-SPARKS IBG LP		587,300	475,000	506,531	502,094		(233)		(233)		501,861		85,439	85,439	2,533	12/15/2038
259309-U3-4	DOUGLAS CNTY NEB SCH DIST NO 0		03/03/2021	UMB BANK		746,702	615,000	736,936	731,637		(1,900)		(1,900)		729,737		16,965	16,965	5,467	12/15/2036
259309-U4-2	DOUGLAS CNTY NEB SCH DIST NO 0		03/16/2021	UMB BANK		807,121	660,000	788,093	782,538		(2,397)		(2,397)		780,141		26,980	26,980	6,820	12/15/2037
259309-U6-7	DOUGLAS CNTY NEB SCH DIST NO 0		02/26/2021	FIRST TENNESSEE BANK		516,980	430,000	509,881	506,431		(1,180)		(1,180)		505,251		11,729	11,729	3,679	12/15/2039
259309-U7-5	DOUGLAS CNTY NEB SCH DIST NO 0		03/05/2021	UMB BANK		480,364	400,000	473,064	469,913		(1,201)		(1,201)		468,712		11,652	11,652	3,733	12/15/2040
259327-R5-5	DOUGLAS CNTY NEB SCH DIST NO 0		03/18/2021	UMB BANK		868,665	855,000	855,000	855,000						855,000		13,665	13,665	3,107	06/15/2027
259864-CR-5	DOVE VALLEY MET DIST COLO ARAP		12/20/2021	UMB BANK		610,312	500,000	587,995	579,519		(7,135)		(7,135)		572,385		37,927	37,927	19,044	12/01/2030
259864-CS-3	DOVE VALLEY MET DIST COLO ARAP		03/08/2021	UMB BANK		548,321	450,000	526,541	519,188		(1,358)		(1,358)		517,830		30,490	30,490	4,950	12/01/2031
259864-CT-1	DOVE VALLEY MET DIST COLO ARAP		03/03/2021	UMB BANK		605,310	500,000	583,090	575,123		(1,365)		(1,365)		573,758		31,552	31,552	5,222	12/01/2032
259864-CU-8	DOVE VALLEY MET DIST COLO ARAP		04/26/2021	UMB BANK		123,151	100,000	115,936	114,413		(477)		(477)		113,936		9,215	9,215	1,633	12/01/2033
259864-CV-6	DOVE VALLEY MET DIST COLO ARAP		04/08/2021	Various		393,515	325,000	374,907	370,150		(1,223)		(1,223)		368,928		24,587	24,587	4,547	12/01/2034
259864-CW-4	DOVE VALLEY MET DIST COLO ARAP		03/01/2021	UMB BANK		143,724	120,000	137,965	136,256		(284)		(284)		135,972		7,752	7,752	1,227	12/01/2035
259864-CX-2	DOVE VALLEY MET DIST COLO ARAP		10/26/2021	UMB BANK		832,886	700,000	800,772	791,211		(5,112)		(5,112)		786,099		46,787	46,787	17,767	12/01/2036
259864-CY-0	DOVE VALLEY MET DIST COLO ARAP		03/04/2021	UMB BANK		772,896	650,000	740,480	731,915		(1,539)		(1,539)		730,376		42,520	42,520	7,006	12/01/2037
259864-CZ-7	DOVE VALLEY MET DIST COLO ARAP		04/12/2021	UMB BANK		598,860	500,000	568,650	562,158		(1,794)		(1,794)		560,364		38,496	38,496	7,389	12/01/2038
278698-AU-9	EBERT MET DIST COLO		04/13/2021	UMB BANK		192,069	150,000	171,405	167,525		(563)		(563)		166,962		25,107	25,107	2,792	12/01/2031
278698-AX-3	EBERT MET DIST COLO		03/02/2021	UMB BANK		1,721,816	1,375,000	1,552,499	1,520,527		(2,816)		(2,816)		1,517,711		204,105	204,105	17,760	12/01/2034
278698-BP-9	EBERT MET DIST COLO		01/21/2021	UMB BANK		131,462	100,000	114,729	112,054		(90)		(90)		111,964		19,498	19,498	750	12/01/2030
278698-BQ-7	EBERT MET DIST COLO		02/26/2021	UMB BANK		257,824	200,000	228,540	223,367		(357)		(357)		223,010		34,814	34,814	2,208	12/01/2031
278698-BR-5	EBERT MET DIST COLO		01/29/2021	UMB BANK		246,454	200,000	205,812	204,773		(45)		(45)		204,728		41,726	41,726	1,356	12/01/2032
282091-BT-3	EFFINGHAM CNTY GA SCH DIST		09/01/2021	MATURED		950,000	950,000	1,077,367	969,018		(19,018)		(19,018)		950,000				47,500	09/01/2021
283299-AS-4	EL MONTE CALIF		11/02/2021	Market Axess		2,605,525	2,500,000	2,500,000	2,500,000						2,500,000		105,525	105,525	129,718	08/01/2045
283299-AT-2	EL MONTE CALIF		05/26/2021	UMB BANK		1,049,000	1,000,000	1,000,000	1,000,000						1,000,000		49,000	49,000	56,564	08/01/2050
295515-MG-2	ERIE PA (CITY OF)		05/25/2021	BARCLAYS		1,776,352	1,450,000	1,645,170	1,635,700		(6,930)		(6,930)		1,628,771		147,581	147,581	42,856	09/01/2032
312698-AS-2	FAYETTEVILLE GA		04/06/2021	Various		4,428,404	3,795,000	4,217,042	4,170,936		(7,182)		(7,182)		4,163,755		264,649	264,649	54,176	11/01/2044
34407N-AP-2	FLYING HORSE MET DIST NO 2 COL		03/04/2021	UMB BANK		1,126,839	855,000	1,142,981	1,132,542		(4,852)		(4,852)		1,127,691		(852)	(852)	11,519	12/01/2031
34407N-AQ-0	FLYING HORSE MET DIST NO 2 COL		03/04/2021	UMB BANK		1,227,552	935,000	1,241,502	1,230,437		(5,144)		(5,144)		1,225,293		2,259	2,259	12,597	12/01/2032
34407N-AR-8	FLYING HORSE MET DIST NO 2 COL		03/04/2021	UMB BANK		647,148	495,000	652,291	646,639		(2,629)		(2,629)		644,010		3,138	3,138	6,669	12/01/2033
34407N-AU-1	FLYING HORSE MET DIST NO 2 COL		03/12/2021	UMB BANK		366,840	300,000	360,645	358,488		(1,124)		(1,124)		357,364		9,476	9,476	3,500	12/01/2036
34407N-AX-5	FLYING HORSE MET DIST NO 2 COL		03/05/2021	VINING-SPARKS IBG LP		478,092	400,000	475,068	472,417		(1,253)		(1,253)		471,164		6,929	6,929	4,356	12/01/2039
34407N-AZ-0	FLYING HORSE MET DIST NO 2 COL		02/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		599,197	515,000	609,013	605,701		(1,405)		(1,405)		604,297		(5,099)	(5,099)	5,207	12/01/2044
34407N-BA-4	FLYING HORSE MET DIST NO 2 COL		04/08/2021	Various		236,056	200,000	235,492	234,245		(767)		(767)		233,477		2,579	2,579	2,633	12/01/2045
346766-WU-8	FORT BEND CNTY TEX		06/09/2021	UMB BANK		1,049,370	1,000,000	1,000,000	1,000,000						1,000,000		49,370	49,370	16,287	03/01/2030
346766-WV-6	FORT BEND CNTY TEX		11/18/2021	UMB BANK		1,459,526	1,440,000	1,440,000	1,440,000						1,440,000		19,526	19,526	38,173	03/01/2031
346766-WW-4	FORT BEND CNTY TEX		01/11/2021	UMB BANK		674,736	630,000	630,000	630,000						630,000		44,736	44,736	5,230	03/01/2032
378280-UQ-2	GLENDALE ARIZ		07/12/2021	UMB BANK		466,182	360,000	426,222	410,361		(3,250)		(3,250)		407,110		59,072	59,072	18,650	07/01/2029
378394-JC-5	GLENDALE CALIF CMNTY COLLEGE D		08/01/2021	MATURED		90,000	90,000	90,000	90,000						90,000				537	08/01/2021
37970P-JV-5	GLOUCESTER CNTY N J IMPT AUTH		02/08/2021	UMB BANK		180,060	150,000	165,242	163,055		(148)		(148)		162,907		17,153	17,153	3,650	07/01/2037
386694-EG-4	GRANDVIEW HEIGHTS OHIO CITY SC		03/05/2021	VINING-SPARKS IBG LP		3,872,466	3,310,000	3,637,227	3,593,012		(5,351)		(5,351)		3,587,661		284,805	284,805	34,709	12/01/2044
39167G-EA-5	GREATER CLARK BLDG CORP IND		03/02/2021	UMB BANK		1,333,828	1,075,000	1,229,134	1,196,822		(2,509)		(2,509)		1,194,313		139,514	139,514	34,191	07/15/2034
399352-2A-0	GROTON TOWN CONN		02/11/2021	KEYCORP		853,272	700,000	805,497	797,789		(1,449)		(1,449)		796,340		56,932	56,932	9,411	10/15/2035
399352-Z7-1	GROTON TOWN CONN		06/28/2021	UMB BANK		121,119	100,000	117,703	116,394		(982)		(982)		115,412		5,707	5,707	2,833	10/15/2032
399352-Z8-9	GROTON TOWN CONN		02/11/2021	KEYCORP		613,615	500,000	582,105	576,068		(1,134)		(1,134)		574,934		38,681	38,681	6,722	10/15/2033
399352-Z9-7	GROTON TOWN CONN		02/11/2021	KEYCORP		1,223,080	1,000,000	1,157,440	1,145,901		(2,169)		(2,169)		1,143,732		79,348	79,348	13,444	10/15/2034
399430-AW-7	GROUND WTR MGMT SUBDISTRICT CE		12/01/2021	MATURED		600,000	600,000	649,878	617,926		(17,926)		(17,926)		600,000				30,000	12/01/2021
41415U-BC-9	HARRIS CNTY HOSP DIST - GO		03/11/2021	UMB BANK		905,799	730,000	878,862	865,290		(4,305)		(4,305)		860,985		44,814	44,814	21,292	02/15/2027
41415U-BD-7	HARRIS CNTY HOSP DIST - GO		03/29/2021	UMB BANK		497,958	395,000	484,065	477,074		(2,701)		(2,701)		474,373		23,585	23,585	12,399	02/15/2028
41415U-BF-2	HARRIS CNTY HOSP DIST - GO		04/14/2021	RAYMOND JAMES & ASSOCIATES, INC.		496,455	380,000	478,827	472,824		(2,709)		(2,709)		470,115		26,340	26,340	12,719	02/15/2030
416489-VV-1	HARTFORD CNTY CONN MET DIST		03/03/2021	UMB BANK		590,175	500,000	565,145	556,931		(1,068)		(1,068)		555,862		34,313	34,313	12,778	07/15/2035
416489-VW-9	HARTFORD CNTY CONN MET DIST		02/23/2021	UMB BANK		839,629	700,000	788,578	777,429		(1,223)		(1,223)		776,206		63,423	63,423	17,111	07/15/2036
416489-VY-5	HARTFORD CNTY CONN MET DIST		03/03/2021	FIRST TENNESSEE BANK		818,923	700,000	783,363	772,907		(1,361)		(1,361)		771,546		47,377	47,377	17,889	07/15/2038
416489-VZ-2	HARTFORD CNTY CONN MET DIST		03/03/2021	UNION BANK OF SWITZERLAND		583,550	500,000	558,615	551,270		(956)		(956)		550,313		33,237	33,237	12,778	07/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
421290-6B-8	HAYWARD CALIF UNI SCH DIST		11/04/2021	Various		6,236,040	5,400,000	6,406,344	6,377,771		(69,995)		(69,995)		6,307,776		(71,736)	(71,736)	227,911	08/01/2030
45204E-5P-9	ILLINOIS FIN AUTH TWP HS DIS NO 86		04/06/2021	RBC DOMINION SECURITIES		1,739,701	1,510,000	1,669,230	1,650,230		(4,931)		(4,931)		1,645,299		94,402	94,402	44,126	01/15/2039
457074-BN-1	INGLEWOOD CALIF POB		12/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,137,760	3,000,000	3,000,000	3,000,000						3,000,000		137,760	137,760	140,616	09/01/2040
457074-BP-6	INGLEWOOD CALIF POB		11/04/2021	STIFEL CAPITAL MARKETS		3,271,590	3,150,000	3,150,000	3,150,000						3,150,000		121,590	121,590	140,894	09/01/2045
457074-BQ-4	INGLEWOOD CALIF POB		11/05/2021	Various		5,731,146	5,400,000	5,400,000	5,400,000						5,400,000		331,146	331,146	226,242	09/01/2050
480102-CV-2	JONES CNTY GA SCH DIST		08/01/2021	MATURED		200,000	200,000	214,422	202,517		(2,517)		(2,517)		200,000				8,000	08/01/2021
483427-HF-0	KALKASKA MICH PUB SCHS		09/03/2021	UMB BANK		203,580	150,000	200,924			(747)		(747)		200,176		3,404	3,404	1,438	05/01/2033
484873-QA-5	KANSAS CITY MO		10/07/2021	Various		993,483	820,000	949,708	941,630		(5,681)		(5,681)		935,949		57,534	57,534	28,941	02/01/2038
484873-QB-3	KANSAS CITY MO		04/06/2021	Various		1,024,627	845,000	975,451	967,342		(2,934)		(2,934)		964,408		60,219	60,219	22,212	02/01/2039
494782-LK-9	KING CNTY WASH PUB HOSP DIST N		03/02/2021	UMB BANK		1,219,000	1,000,000	1,106,510	1,087,768		(1,682)		(1,682)		1,086,087		132,913	132,913	12,917	12/01/2034
494791-RP-3	KING CNTY WASH PUB HOSP DIST NO 2		12/01/2021	MATURED		1,210,000	1,210,000	1,210,000	1,210,000						1,210,000				16,275	12/01/2021
502516-QT-7	LA CANADA CALIF UNI SCH DIST		04/13/2021	Various		1,038,600	900,000	1,005,831	997,951		(3,417)		(3,417)		994,534		44,066	44,066	25,400	08/01/2049
517624-NX-6	LAS LOMITAS CALIF ELEM SCH DIS		03/04/2021	UMB BANK		188,525	160,000	169,259	167,383		(163)		(163)		167,220		21,305	21,305	4,391	07/01/2036
517624-NZ-1	LAS LOMITAS CALIF ELEM SCH DIS		03/22/2021	UMB BANK		233,638	200,000	210,210	208,148		(222)		(222)		207,925		25,713	25,713	5,844	07/01/2038
517624-PA-4	LAS LOMITAS CALIF ELEM SCH DIS		03/24/2021	PIPER JAFFRAY INC.		426,108	365,000	383,016	379,380		(401)		(401)		378,979		47,130	47,130	10,747	07/01/2039
529522-FS-8	LEXINGTON OHIO LOC SCH DIST		03/08/2021	Various		1,085,757	900,000	1,023,984	1,007,168		(2,224)		(2,224)		1,004,944		80,813	80,813	15,811	10/01/2032
529522-FX-7	LEXINGTON OHIO LOC SCH DIST		03/03/2021	FIRST TENNESSEE BANK		757,894	640,000	712,909	703,129		(1,218)		(1,218)		701,911		55,983	55,983	10,951	10/01/2037
542411-NC-3	LONG BEACH CA CMNTY COLLEGE DIST		04/08/2021	UMB BANK		1,487,799	1,280,000	1,450,842	1,429,658		(4,490)		(4,490)		1,425,168		62,632	62,632	34,009	08/01/2045
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST		03/03/2021	UNION BANK OF SWITZERLAND		3,603,317	3,150,000	3,557,075	3,506,697		(7,659)		(7,659)		3,499,039		104,278	104,278	74,900	08/01/2049
550697-WA-0	LUZERNE CNTY PA		04/22/2021	UMB BANK		196,072	155,000	183,669	175,575		(859)		(859)		174,716		21,356	21,356	2,820	12/15/2027
558065-BF-4	MADISON OHIO LOC SCH DIST LAKE		01/04/2021	UMB BANK		125,124	100,000	114,973	113,402		(19)		(19)		113,383		11,741	11,741	3,056	10/01/2033
558065-BH-0	MADISON OHIO LOC SCH DIST LAKE		02/25/2021	UMB BANK		1,393,915	1,170,000	1,321,948	1,306,157		(2,321)		(2,321)		1,303,836		90,078	90,078	19,500	10/01/2037
567134-FP-1	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		325,498	275,000	307,659	305,516		(567)		(567)		304,949		20,549	20,549	9,319	07/01/2033
567134-FQ-9	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		383,295	325,000	362,469	360,015		(649)		(649)		359,365		23,930	23,930	11,014	07/01/2034
567134-FR-7	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		293,780	250,000	277,743	275,929		(480)		(480)		275,449		18,331	18,331	8,472	07/01/2035
567134-FS-5	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		351,519	300,000	332,004	329,917		(553)		(553)		329,364		22,155	22,155	10,167	07/01/2036
567134-FT-3	MARICOPA CNTY ARIZ ELEM SCH DI		02/18/2021	UMB BANK		259,995	215,000	237,016	235,583		(307)		(307)		235,276		24,719	24,719	6,999	07/01/2037
567134-FU-0	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		320,372	275,000	302,222	300,454		(468)		(468)		299,986		20,387	20,387	9,319	07/01/2038
567288-TV-7	MARICOPA CNTY ARIZ UNI SCH DIS		04/08/2021	UMB BANK		176,481	140,000	176,140	165,386		(1,031)		(1,031)		164,355		12,126	12,126	5,464	07/01/2027
567438-TR-7	MARICOPA CNTY ARIZ UNI SCH DIS		07/01/2021	MATURED		300,000	300,000	330,537	304,726		(4,726)		(4,726)		300,000				15,000	07/01/2021
576544-2B-5	MATANUSKA-SUSITNA BORO ALASKA		01/11/2021	PIPER JAFFRAY INC.		555,905	500,000	500,000	500,000						500,000		55,905	55,905	4,846	03/01/2029
576544-2C-3	MATANUSKA-SUSITNA BORO ALASKA		04/08/2021	DUNCAN-WILLIAMS, INC.		538,390	500,000	500,000	500,000						500,000		38,390	38,390	8,266	03/01/2030
592090-HA-5	METROPOLITAN GOVT NASHVILLE &		11/02/2021	UMB BANK		506,745	500,000	500,000							500,000		6,745	6,745	5,656	07/01/2031
605900-CD-9	MISSOULA CNTY MONT ELEM SCH DI		11/08/2021	Various		290,132	245,000	287,191	273,932		(3,370)		(3,370)		270,561		19,571	19,571	12,764	07/01/2027
608117-DR-5	MOHAVE CNTY ARIZ UN HIGH SCH D		07/01/2021	MATURED		250,000	250,000	283,753	254,128		(4,128)		(4,128)		250,000				12,500	07/01/2021
612582-DE-3	MONTEREY PENINSULA CALIF UNI S		03/08/2021	VINING-SPARKS IBG LP		545,459	465,000	489,417	485,090		(448)		(448)		484,642		60,817	60,817	11,315	08/01/2037
612582-EH-5	MONTEREY PENINSULA CALIF UNI S		03/04/2021	STIFEL CAPITAL MARKETS		3,308,146	2,855,000	2,993,068	2,968,647		(2,457)		(2,457)		2,966,190		341,955	341,955	68,837	08/01/2038
613681-6S-9	MONTGOMERY CNTY TEX		03/05/2021	FIRST TENNESSEE BANK		5,445,703	4,315,000	4,924,192	4,802,871		(11,435)		(11,435)		4,791,436		654,267	654,267	112,669	03/01/2031
613681-6T-7	MONTGOMERY CNTY TEX		03/04/2021	PIPER JAFFRAY INC.		3,319,475	2,645,000	3,004,852	2,933,348		(6,643)		(6,643)		2,926,705		392,770	392,770	68,697	03/01/2032
615479-JU-7	MOON TWP PA		03/05/2021	Various		1,157,929	1,000,000	1,116,690	1,110,335		(1,796)		(1,796)		1,108,539		49,390	49,390	10,744	11/15/2050
61709K-CV-1	MORGAN CNTY ALA BRD ED		10/27/2021	UMB BANK		1,080,711	935,000	1,009,080	1,002,166		(4,361)		(4,361)		997,805		82,906	82,906	42,259	03/01/2049
623040-KV-3	MOUNT SAN ANTONIO CALIF CMNTY COLL		12/15/2021	Market Axess		2,065,100	2,000,000	2,000,000	2,000,000						2,000,000		65,100	65,100	80,435	08/01/2034
623040-KY-7	MOUNT SAN ANTONIO CALIF CMNTY COLL		04/06/2021	BANK OF NEW YORK		1,071,300	1,000,000	1,000,000	1,000,000						1,000,000		71,300	71,300	18,861	08/01/2031
642714-DN-6	NEW BRITAIN CONN		11/29/2021	BARCLAYS		2,868,730	2,805,000	2,727,414	2,728,344		2,525		2,525		2,730,869		137,860	137,860	113,953	09/01/2042
645020-8C-5	NEW HAVEN CONN		02/26/2021	UMB BANK		254,292	200,000	247,342	242,081		(810)		(810)		241,271		13,021	13,021	5,861	02/01/2029
645020-8R-2	NEW HAVEN CONN		01/21/2021	UMB BANK		210,469	190,000	190,000	190,000						190,000		20,469	20,469	2,899	08/01/2031
645020-T2-4	NEW HAVEN CONN		08/01/2021	MATURED		1,530,000	1,530,000	1,796,235	1,554,051		(24,051)		(24,051)		1,530,000				76,500	08/01/2021
645021-AL-0	NEW HAVEN CONN		01/27/2021	UMB BANK		1,167,777	900,000	1,113,687	1,091,397		(1,567)		(1,567)		1,089,830		77,947	77,947	22,250	08/01/2030
649660-JH-4	NEW YORK N Y		11/30/2021	WELLS FARGO		4,952,950	5,000,000	5,000,000	5,000,000						5,000,000		(47,050)	(47,050)	93,958	03/01/2027
649660-QB-9	NEW YORK N Y		12/22/2021	MORGAN STANLEY		2,964,525	2,500,000	2,837,850	2,831,391		(30,745)		(30,745)		2,800,646		163,879	163,879	120,000	08/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64971X-MH-8	NEW YORK N Y CITY TRANSITIONAL		11/30/2021	JPMORGAN CHASE & CO.		5,170,950	5,000,000	5,420,000			(46,958)		(46,958)		5,373,042		(202,092)	(202,092)	137,393	11/01/2028
762196-ZH-9	NEWPORT RI - HEBC POST-D INT		08/31/2021	UMB BANK		103,504	100,000	100,000							100,000		3,504	3,504	722	05/15/2033
652560-BQ-5	NEWTON CNTY GA		08/01/2021	MATURED		700,000	700,000	754,376	711,494		(11,494)		(11,494)		700,000				35,000	08/01/2021
662523-G7-8	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		1,300,000	1,300,000	1,388,335	1,317,640		(17,640)		(17,640)		1,300,000				34,125	06/30/2023
662523-G8-6	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		300,000	300,000	320,307	304,056		(4,056)		(4,056)		300,000				7,875	06/30/2024
662523-H2-8	NORTH SLOPE BORO ALASKA		06/30/2021	MATURED		215,000	215,000	229,884	217,971		(2,971)		(2,971)		215,000				5,375	06/30/2021
662523-H3-6	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		280,000	280,000	299,169	283,827		(3,827)		(3,827)		280,000				7,350	06/30/2022
662523-H4-4	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		235,000	235,000	250,968	238,189		(3,189)		(3,189)		235,000				6,169	06/30/2023
662523-H5-1	NORTH SLOPE BORO ALASKA		07/09/2021	ASSIGNMENT OF SECURITIES		745,000	745,000	795,429	755,072		(10,072)		(10,072)		745,000				19,556	06/30/2024
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST		02/08/2021	UMB BANK		584,920	1,000,000	538,440	543,229		1,569		1,569		544,798		40,122	40,122		08/01/2043
675383-TF-0	OCEANSIDE CALIF UNI SCH DIST		02/08/2021	UMB BANK		546,980	1,000,000	503,890	508,454		1,496		1,496		509,950		37,030	37,030		08/01/2045
681712-3Z-6	OMAHA NEB		01/15/2021	MATURED		755,000	755,000	800,451	755,831		(831)		(831)		755,000				18,875	01/15/2021
681669-ET-0	OMAHA-DOUGLAS NEB PUB BLDG COM		12/01/2021	UMB BANK		259,428	250,000	250,000	250,000						250,000		9,428	9,428	5,954	05/01/2027
686101-JD-9	OREM UTAH		03/01/2021	UMB BANK		1,021,094	805,000	960,655	934,281		(2,533)		(2,533)		931,748		89,346	89,346	10,286	12/01/2033
692020-U2-4	OXNARD CALIF SCH DIST		04/08/2021	UMB BANK		983,640	1,000,000	1,000,000	1,000,000						1,000,000		(16,360)	(16,360)	11,005	08/01/2030
692020-U8-1	OXNARD CALIF SCH DIST		08/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		656,942	650,000	650,000	650,000						650,000		6,942	6,942	16,981	08/01/2041
695802-QW-1	PAJARO VALLEY CALIF UNI SCH DI		09/23/2021	UMB BANK		944,865	900,000	900,000	900,000						900,000		44,865	44,865	34,632	08/01/2043
700387-GX-5	PARK CREEK MET DIST COLO REV		01/14/2021	UMB BANK		1,838,025	1,500,000	1,711,290	1,691,603		(968)		(968)		1,690,635		147,390	147,390	8,000	12/01/2035
700387-GY-3	PARK CREEK MET DIST COLO REV		07/01/2021	UMB BANK		607,385	500,000	568,055	561,729		(3,206)		(3,206)		558,523		48,862	48,862	11,944	12/01/2036
700387-HB-2	PARK CREEK MET DIST COLO REV		04/16/2021	UMB BANK		1,200,940	1,000,000	1,124,830	1,113,290		(3,440)		(3,440)		1,109,849		91,091	91,091	15,444	12/01/2039
700387-HE-6	PARK CREEK MET DIST COLO REV		12/01/2021	MATURED		160,000	160,000	160,000	160,000						160,000				3,472	12/01/2021
715382-N4-5	PERTH AMBOY N J		03/08/2021	UMB BANK		730,551	605,000	689,670	684,484		(1,587)		(1,587)		682,897		47,654	47,654	16,605	07/01/2031
715382-N6-0	PERTH AMBOY N J		04/08/2021	UMB BANK		596,240	500,000	557,340	553,873		(1,602)		(1,602)		552,271		43,969	43,969	15,611	07/01/2033
715382-N7-8	PERTH AMBOY N J		04/08/2021	UMB BANK		595,462	500,000	556,050	552,665		(1,503)		(1,503)		551,162		44,300	44,300	15,394	07/01/2034
715382-P2-7	PERTH AMBOY N J		03/01/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,171,540	1,000,000	1,101,860	1,095,741		(1,737)		(1,737)		1,094,005		77,535	77,535	26,889	07/01/2037
717813-XY-0	PHILADELPHIA PA CITY OF		12/01/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,096,840	3,000,000	3,000,000	3,000,000						3,000,000		96,840	96,840	110,556	07/15/2028
717813-XZ-7	PHILADELPHIA PA CITY OF		12/01/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,239,255	3,140,000	3,147,170	3,146,528		(638)		(638)		3,145,890		93,366	93,366	117,887	07/15/2029
717813-YA-1	PHILADELPHIA PA CITY OF		12/01/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,574,075	2,500,000	2,512,545	2,511,451		(1,123)		(1,123)		2,510,329		63,746	63,746	97,318	07/15/2030
717813-YB-9	PHILADELPHIA PA CITY OF		12/01/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		6,370,963	6,210,000	6,260,706	6,256,232		(4,510)		(4,510)		6,251,722		119,241	119,241	246,032	07/15/2031
717813-YC-7	PHILADELPHIA PA CITY OF		11/04/2021	BANK OF AMERICA/MERRILL LYNCH		6,332,880	6,000,000	6,040,230	6,036,679		(3,289)		(3,289)		6,033,389		299,491	299,491	233,662	07/15/2032
717813-YD-5	PHILADELPHIA PA CITY OF		11/30/2021	FIFTH THIRD SECURITIES, INC.		4,195,640	4,000,000	4,000,000	4,000,000						4,000,000		195,640	195,640	166,440	07/15/2033
719189-D2-5	PHOENIXVILLE PA AREA SCH DIST		11/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,547,899	3,490,000	3,490,000	3,490,000						3,490,000		57,899	57,899	78,990	11/15/2030
721893-HR-9	PIMA CNTY ARIZ UN SCH DIST NO		02/26/2021	UMB BANK		117,244	100,000	111,532	110,774		(193)		(193)		110,580		6,664	6,664	3,378	07/01/2036
721893-HU-2	PIMA CNTY ARIZ UN SCH DIST NO		03/05/2021	UMB BANK		331,880	285,000	314,677	312,737		(552)		(552)		312,184		19,695	19,695	9,848	07/01/2039
721812-QA-6	PIMA CNTY ARIZ UNI SCH DIST NO 6 M		03/15/2021	UMB BANK		977,769	805,000	928,326	914,756		(2,491)		(2,491)		912,265		65,504	65,504	22,898	07/01/2037
728500-EM-7	PLEASANT OHIO LOC SCH DIST MAR		02/26/2021	VINING-SPARKS IBG LP		3,153,970	2,725,000	2,952,892	2,924,561		(3,377)		(3,377)		2,921,184		232,785	232,785	45,719	10/01/2049
728500-FA-2	PLEASANT OHIO LOC SCH DIST MAR		03/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		447,855	375,000	418,208	412,752		(755)		(755)		411,997		35,858	35,858	6,708	10/01/2038
73208P-BL-4	POMONA CALIF PENSION OBLIG		07/01/2021	UMB BANK		619,223	565,000	565,000	565,000						565,000		54,223	54,223	14,893	08/01/2030
741701-7N-0	PRINCE GEORGES CNTY MD		04/08/2021	UMB BANK		1,034,935	1,015,000	1,015,000	1,015,000						1,015,000		19,935	19,935	10,342	09/15/2030
741701-7R-1	PRINCE GEORGES CNTY MD		02/08/2021	UMB BANK		1,081,413	1,040,000	1,040,000	1,040,000						1,040,000		41,413	41,413	8,470	09/15/2033
757889-EC-0	REDWOOD CITY CALIF SCH DIST		07/07/2021	Various		2,740,658	2,355,000	2,677,588	2,641,772		(6,275)		(6,275)		2,635,497		105,160	105,160	58,837	08/01/2044
758449-SD-5	REEDY CREEK IMPT DIST FLA		11/02/2021	MORGAN STANLEY		5,481,482	5,395,000	5,395,000	5,395,000						5,395,000		86,482	86,482	119,619	06/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
758449-SE-3	REEDY CREEK IMPT DIST FLA		11/03/2021	RAYMOND JAMES & ASSOCIATES, INC.		6,105,586	6,015,000	6,015,000	6,015,000						6,015,000		90,586	90,586	136,557	06/01/2033
758449-SF-0	REEDY CREEK IMPT DIST FLA		11/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		3,518,448	3,450,000	3,450,000	3,450,000						3,450,000		68,448	68,448	80,643	06/01/2034
758449-SG-8	REEDY CREEK IMPT DIST FLA		12/15/2021	RAYMOND JAMES & ASSOCIATES, INC.		4,558,005	4,500,000	4,500,000	4,500,000						4,500,000		58,005	58,005	119,709	06/01/2035
769036-BP-8	RIVERSIDE CALIF		02/19/2021	SIMS, HERBERT J., & COMPANY, INC.		1,202,310	1,125,000	1,125,000	1,125,000						1,125,000		77,310	77,310	6,765	06/01/2027
794879-GH-3	SALINAS CALIF CITY ELEM SCH DI		03/17/2021	UMB BANK		403,862	720,000	360,626	366,141		2,500		2,500		368,641		35,222	35,222		07/01/2042
797355-8A-5	SAN DIEGO CALIF UNI SCH DIST		09/16/2021	UMB BANK		508,277	420,000	484,722	477,612		(3,891)		(3,891)		473,721		34,556	34,556	18,920	07/01/2038
797355-8T-4	SAN DIEGO CALIF UNI SCH DIST		04/06/2021	UMB BANK		713,946	600,000	692,460	682,303		(2,385)		(2,385)		679,918		34,028	34,028	18,467	07/01/2038
798458-UH-6	SAN LEANDRO CALIF UNI SCH DIST		02/03/2021	UMB BANK		770,411	640,000	719,360	714,359		(845)		(845)		713,514		56,898	56,898	13,084	08/01/2037
798458-UJ-2	SAN LEANDRO CALIF UNI SCH DIST		04/15/2021	UMB BANK		235,178	200,000	224,168	222,647		(822)		(822)		221,825		13,353	13,353	5,733	08/01/2038
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST		11/10/2021	Various		908,263	850,000	850,000	850,000						850,000		58,263	58,263	32,307	08/01/2040
801686-SY-3	SANTA CLARITA CALIF CMNTY COLL DIS		03/02/2021	UMB BANK		626,388	560,000	560,000	560,000						560,000		66,388	66,388	9,648	08/01/2033
801815-GY-1	SANTA CRUZ CNTY ARIZ UNI SCH DIST		03/03/2021	UMB BANK		357,726	300,000	346,959	343,903		(843)		(843)		343,060		14,666	14,666	9,967	07/01/2033
801815-HB-0	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/12/2021	FIRST TENNESSEE BANK		297,813	250,000	285,333	283,050		(1,014)		(1,014)		282,036		15,777	15,777	9,389	07/01/2036
801815-HC-8	SANTA CRUZ CNTY ARIZ UNI SCH DIST		03/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		594,485	500,000	568,015	563,633		(1,324)		(1,324)		562,309		32,176	32,176	16,944	07/01/2037
801815-HD-6	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/12/2021	UMB BANK		236,602	200,000	226,500	224,796		(758)		(758)		224,038		12,564	12,564	7,511	07/01/2038
801815-HE-4	SANTA CRUZ CNTY ARIZ UNI SCH DIST		03/24/2021	UMB BANK		590,210	500,000	564,495	560,354		(1,520)		(1,520)		558,834		31,376	31,376	17,778	07/01/2039
819215-TB-0	SHALER PA AREA SCH DIST		03/02/2021	VINING-SPARKS IBG LP		1,357,413	1,070,000	1,277,612	1,249,992		(3,209)		(3,209)		1,246,783		110,629	110,629	27,196	09/01/2038
83412P-FT-4	SOLANO CNTY CALIF CMNTY COLLEGE DI		06/30/2021	Various		625,762	575,000	575,000	575,000						575,000		50,762	50,762	13,487	08/01/2031
83412P-FU-1	SOLANO CNTY CALIF CMNTY COLLEGE DI		08/17/2021	Various		722,619	650,000	650,000	650,000						650,000		72,619	72,619	12,049	08/01/2032
919112-ER-9	SOUTH GEORGIA MEDICAL CENTER		04/06/2021	UMB BANK		126,465	100,000	126,143	122,977		(645)		(645)		122,332		4,133	4,133	2,597	10/01/2036
919112-ES-7	SOUTH GEORGIA MEDICAL CENTER		03/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		506,004	400,000	503,328	490,833		(1,836)		(1,836)		488,996		17,008	17,008	8,889	10/01/2037
840480-GM-3	SOUTH SUBN PK & REC DIST COLO		01/19/2021	UMB BANK		278,953	225,000	263,039	258,936		(192)		(192)		258,744		20,208	20,208	900	12/15/2035
840480-GN-1	SOUTH SUBN PK & REC DIST COLO		02/08/2021	UMB BANK		586,411	475,000	552,477	544,145		(674)		(674)		543,471		42,940	42,940	2,669	12/15/2036
840480-GR-2	SOUTH SUBN PK & REC DIST COLO		02/08/2021	UMB BANK		152,845	125,000	143,791	141,783		(184)		(184)		141,599		11,246	11,246	764	12/15/2039
851035-UF-0	SPRINGFIELD MO SCH DIST NO R 1		12/28/2021	Various		6,541,760	5,500,000	6,183,870	6,084,416		(55,407)		(55,407)		6,029,009		512,751	512,751	260,278	03/01/2035
791621-VT-9	ST LOUIS MO		03/01/2021	UMB BANK		621,300	500,000	557,125	545,576		(971)		(971)		544,606		76,694	76,694	13,750	02/15/2033
791621-VU-6	ST LOUIS MO		03/03/2021	UMB BANK		1,742,823	1,400,000	1,554,126	1,523,026		(2,694)		(2,694)		1,520,332		222,491	222,491	38,854	02/15/2034
879709-5R-0	TEMPE ARIZ		07/01/2021	MATURED		190,000	190,000	206,604	192,793		(2,793)		(2,793)		190,000				9,500	07/01/2021
879709-6B-4	TEMPE ARIZ		03/01/2021	UMB BANK		1,217,083	960,000	1,141,094	1,099,873		(2,906)		(2,906)		1,096,968		120,115	120,115	32,267	07/01/2031
879709-6C-2	TEMPE ARIZ		03/25/2021	UNION BANK OF SWITZERLAND		305,239	240,000	284,352	274,272		(1,009)		(1,009)		273,263		31,976	31,976	8,933	07/01/2032
88786P-DY-2	TIPPECANOE CNTY IND NSE08 SCH		03/04/2021	VINING-SPARKS IBG LP		839,818	715,000	800,571	791,769		(1,503)		(1,503)		790,266		49,552	49,552	18,511	07/15/2039
88786P-DX-4	TIPPECANOE CNTY IND SCH BLDG CORP		04/08/2021	CREWS & ASSOC.		259,109	220,000	246,928	244,154		(715)		(715)		243,440		15,670	15,670	6,527	07/15/2038
895470-HZ-8	TRI CNTY MICH AREA SCH DIST		03/05/2021	VINING-SPARKS IBG LP		879,728	750,000	837,540	827,610		(1,579)		(1,579)		826,031		53,697	53,697	10,667	05/01/2038
895470-JB-9	TRI CNTY MICH AREA SCH DIST		04/01/2021	Various		4,543,763	3,965,000	4,367,923	4,322,551		(6,920)		(6,920)		4,315,631		228,132	228,132	55,128	05/01/2044
60534W-7N-2	TUPELO MISS		08/11/2021	Various		797,294	600,000	754,740	745,619		(8,466)		(8,466)		737,153		60,141	60,141	22,875	05/01/2036
91882R-GJ-5	VAL VERDE UNIFIED SCHOOL DISTRICT		09/08/2021	UMB BANK		357,897	300,000	350,862	347,743		(3,240)		(3,240)		344,503		13,394	13,394	11,567	08/01/2033
91882R-GK-2	VAL VERDE UNIFIED SCHOOL DISTRICT		01/04/2021	UMB BANK		304,550	250,000	290,128	287,678		(64)		(64)		287,614		16,936	16,936	4,306	08/01/2035
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT		09/21/2021	UMB BANK		235,411	200,000	229,342	227,564		(1,923)		(1,923)		225,641		9,770	9,770	7,878	08/01/2039
91882R-GQ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		05/13/2021	FIRST TENNESSEE BANK		264,339	225,000	257,285	255,332		(1,403)		(1,403)		253,930		10,409	10,409	7,150	08/01/2040
91882R-GR-7	VAL VERDE UNIFIED SCHOOL DISTRICT		03/03/2021	STIFEL CAPITAL MARKETS		799,694	700,000	790,951	785,487		(1,844)		(1,844)		783,643		16,051	16,051	16,644	08/01/2046
91882R-GW-6	VAL VERDE UNIFIED SCHOOL DISTRICT		08/31/2021	UMB BANK		160,859	135,000	157,888	156,484		(1,785)		(1,785)		154,700		6,160	6,160	5,865	08/01/2033
91882R-GX-4	VAL VERDE UNIFIED SCHOOL DISTRICT		09/16/2021	UMB BANK		294,770	250,000	288,295	285,966		(3,190)		(3,190)		282,776		11,994	11,994	11,361	08/01/2037
91882R-GY-2	VAL VERDE UNIFIED SCHOOL DISTRICT		05/13/2021	FIRST TENNESSEE BANK		293,710	250,000	285,873	283,702		(1,558)		(1,558)		282,144		11,566	11,566	7,944	08/01/2040
91882R-GZ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		08/12/2021	UMB BANK		991,971	850,000	960,441	953,807		(4,794)		(4,794)		949,013		42,959	42,959	27,069	08/01/2046
928346-PQ-2	VISTA CALIF UNI SCH DIST		03/01/2021	VINING-SPARKS IBG LP		2,312,420	2,000,000	2,179,340	2,155,003		(2,741)		(2,741)		2,152,263		160,157	160,157	87,111	08/01/2044
941247-6Q-6	WATERBURY CONN		05/14/2021	UMB BANK		1,483,871	1,425,000	1,425,000	1,425,000						1,425,000		58,871	58,871	24,728	09/01/2031
970599-HX-7	WILLINGBORO TWP N J SCH DIST		03/31/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,006,580	940,000	940,000	940,000						940,000		66,580	66,580	18,842	03/01/2036
973279-SV-5	WINDHAM CONN		08/30/2021	UMB BANK		491,783	400,000	452,568	446,925		(3,072)		(3,072)		443,852		47,931	47,931	16,033	08/15/2033
973279-SY-9	WINDHAM CONN		09/09/2021	UMB BANK		365,019	300,000	336,099	332,244		(2,358)		(2,358)		329,887		35,133	35,133	12,933	08/15/2036
973279-SZ-6	WINDHAM CONN		04/08/2021	FIRST TENNESSEE BANK		440,526	370,000	413,168	408,567		(1,123)		(1,123)		407,444		33,082	33,082	9,743	08/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
973279-TA-0	WINDHAM CONN		06/09/2021	UMB BANK		487,988	400,000	445,204	440,394		(1,864)		(1,864)		438,530		49,458	49,458	13,156	08/15/2038
973279-TB-8	WINDHAM CONN		09/17/2021	Various		436,777	360,000	399,701	395,482		(1,892)		(1,892)		393,590		43,187	43,187	12,834	08/15/2039
976095-KE-8	WINTERS CALIF JT UNI SCH DIST		03/03/2021	STIFEL CAPITAL MARKETS		1,135,760	1,000,000	1,167,110	1,160,321		(3,524)		(3,524)		1,156,797		(21,037)	(21,037)	21,778	08/01/2050
982038-RZ-6	WORTHINGTON OHIO CITY SCH DIST		04/07/2021	UMB BANK		263,113	225,000	239,029	236,688		(355)		(355)		236,333		26,779	26,779	3,200	12/01/2037
982038-SB-8	WORTHINGTON OHIO CITY SCH DIST		02/16/2021	UMB BANK		302,038	250,000	263,230	261,033		(160)		(160)		260,873		41,165	41,165	2,139	12/01/2039
984521-UK-8	YAKIMA WASH		03/05/2021	UMB BANK		1,044,669	930,000	930,000	930,000						930,000		114,669	114,669	7,886	12/01/2029
984521-UM-4	YAKIMA WASH		01/13/2021	UMB BANK		1,155,523	995,000	995,000	995,000						995,000		160,523	160,523	4,068	12/01/2031
986082-B5-3	YONKERS N Y		12/22/2021	STIFEL CAPITAL MARKETS		997,382	850,000	966,442	954,776		(10,646)		(10,646)		944,131		53,251	53,251	39,289	05/01/2036
986082-B6-1	YONKERS N Y		12/22/2021	STIFEL CAPITAL MARKETS		1,170,980	1,000,000	1,133,210	1,119,889		(12,162)		(12,162)		1,107,728		63,252	63,252	46,222	05/01/2037
986082-D6-9	YONKERS N Y		12/23/2021	Various		1,186,593	1,000,000	1,143,640	1,129,204		(12,001)		(12,001)		1,117,203		69,389	69,389	42,750	05/01/2035
986082-D7-7	YONKERS N Y		12/22/2021	STIFEL CAPITAL MARKETS		1,677,948	1,430,000	1,629,971	1,609,911		(18,302)		(18,302)		1,591,609		86,339	86,339	66,098	05/01/2036
986082-D9-3	YONKERS N Y		12/22/2021	STIFEL CAPITAL MARKETS		1,665,212	1,425,000	1,613,485	1,594,645		(17,202)		(17,202)		1,577,443		87,769	87,769	65,867	05/01/2038
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						305,128,913	276,480,000	293,829,280	284,562,707		(800,850)		(800,850)		289,982,781		15,146,132	15,146,132	7,534,034	XXX
19648F-JC-9	ADVENTIST HEALTH SYSTEM		03/02/2021	STIFEL CAPITAL MARKETS		5,809,950	5,000,000	5,577,750	5,509,619		(8,933)		(8,933)		5,500,686		309,264	309,264	60,556	11/15/2038
19648F-JE-5	ADVENTIST HEALTH SYSTEM		03/02/2021	STIFEL CAPITAL MARKETS		6,868,560	6,000,000	6,575,100	6,507,935		(8,821)		(8,821)		6,499,114		369,446	369,446	72,667	11/15/2043
010595-EQ-5	ALABAMA ST MUN ELEC AUTH PWR S		09/01/2021	MATURED		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				19,173	09/01/2021
010685-KJ-3	ALACHUA CNTY FLA HEALTH FACS A		04/08/2021	Various		5,986,987	5,300,000	5,749,387	5,703,212		(8,835)		(8,835)		5,694,377		292,610	292,610	103,211	12/01/2049
011903-GX-3	ALASKA INDL DEV & EXPT AUTH RE		02/25/2021	BARCLAYS		2,253,368	1,940,000	2,244,056	2,213,091		(5,049)		(5,049)		2,208,042		45,327	45,327	32,333	04/01/2030
011903-GY-1	ALASKA INDL DEV & EXPT AUTH RE		02/25/2021	BARCLAYS		2,305,200	2,000,000	2,284,480	2,255,704		(4,696)		(4,696)		2,251,008		54,192	54,192	33,333	04/01/2031
011903-GZ-8	ALASKA INDL DEV & EXPT AUTH RE		02/25/2021	BARCLAYS		2,005,780	1,750,000	1,980,160	1,956,996		(3,782)		(3,782)		1,953,214		52,566	52,566	29,167	04/01/2032
01354M-HY-0	ALBUQUERQUE NM GROSS RECPTS TAX RE		08/11/2021	UMB BANK		2,085,150	2,000,000	2,000,000	2,000,000						2,000,000		85,150	85,150	49,976	07/01/2035
01354P-HJ-6	ALBUQUERQUE NM GROSS RECPTS TAX RE		08/11/2021	Various		2,856,146	2,700,000	2,700,000	2,700,000						2,700,000		156,146	156,146	65,853	07/01/2035
015086-NX-5	ALEXANDRIA LA UTILITIES SYSTEM FUN		10/19/2021	RAYMOND JAMES & ASSOCIATES, INC.		952,029	900,000	900,000	900,000						900,000		52,029	52,029	39,710	05/01/2040
01728A-3T-1	ALLEGHENY CNTY PA HOSP DEV AUT		01/14/2021	UMB BANK		1,261,320	1,000,000	1,113,500	1,089,270		(540)		(540)		1,088,730		172,590	172,590	15,000	04/01/2033
01728A-4X-1	ALLEGHENY CNTY PA HOSP DEV AUT		12/16/2021	BARCLAYS		4,567,758	3,900,000	4,263,207	4,213,141		(31,772)		(31,772)		4,181,370		386,388	386,388	223,167	07/15/2036
01728A-4Y-9	ALLEGHENY CNTY PA HOSP DEV AUT		12/16/2021	BARCLAYS		7,171,140	6,135,000	6,720,833	6,640,169		(51,311)		(51,311)		6,588,859		582,282	582,282	351,058	07/15/2037
01728A-5A-0	ALLEGHENY CNTY PA HOSP DEV AUT		03/26/2021	Various		3,436,490	3,000,000	3,271,103	3,233,825		(5,154)		(5,154)		3,228,671		207,819	207,819	80,972	07/15/2038
01757L-FL-5	ALLEN CNTY OHIO HOSP FACS REV		08/01/2021	MATURED		2,500,000	2,500,000	2,766,400	2,544,275		(44,275)		(44,275)		2,500,000				125,000	08/01/2021
032556-EV-0	ANAHEIM HOUSING AND PUBLIC IMPROVE		10/01/2021	MATURED		350,000	350,000	350,000	350,000						350,000				5,485	10/01/2021
040654-XX-8	ARIZONA ST TRANSN BRD HWY REV		11/30/2021	FIFTH THIRD SECURITIES, INC.		7,428,715	7,180,000	7,180,000	7,180,000						7,180,000		248,715	248,715	226,661	07/01/2027
040664-AS-3	ARIZONA ST UNIV REVS		07/30/2021	UMB BANK		615,925	500,000	575,345	570,779		(3,952)		(3,952)		566,827		49,098	49,098	25,611	07/01/2042
04084R-AK-7	ARKANSAS DEV FIN AUTH HEALTH C		08/05/2021	WELLS FARGO		2,156,918	2,125,000	2,471,269	2,179,067		(35,626)		(35,626)		2,143,440		13,477	13,477	73,194	12/01/2021
047870-RX-0	ATLANTA GA WTR & WASTEWTR REV		02/04/2021	Various		1,757,560	1,400,000	1,659,350	1,628,109		(1,941)		(1,941)		1,626,168		131,392	131,392	13,922	11/01/2034
04780M-XK-0	ATLANTA HARTSFIELD-JACKSON APRT		04/14/2021	BARCLAYS		1,760,787	1,340,000	1,753,216	1,744,153		(11,554)		(11,554)		1,732,599		28,188	28,188	34,989	07/01/2030
050589-PN-4	AUBURN UNIV ALA GEN FEE REV		03/02/2021	STIFEL CAPITAL MARKETS		3,397,512	2,730,000	3,209,579	3,102,241		(7,906)		(7,906)		3,094,335		303,177	303,177	35,263	06/01/2034
050589-QJ-2	AUBURN UNIV ALA GEN FEE REV		11/30/2021	Market Axess		3,174,219	3,125,000	3,125,000	3,125,000						3,125,000		49,219	49,219	57,879	06/01/2027
050589-QK-9	AUBURN UNIV ALA GEN FEE REV		12/01/2021	Market Axess		3,083,298	3,030,000	3,030,000	3,030,000						3,030,000		53,298	53,298	60,023	06/01/2028
050589-QL-7	AUBURN UNIV ALA GEN FEE REV		12/01/2021	Market Axess		1,551,535	1,525,000	1,525,000	1,525,000						1,525,000		26,535	26,535	30,976	06/01/2029
052398-GU-2	AUSTIN BERGSTROM INTERNATIONAL AIR		02/26/2021	BARCLAYS		2,780,550	2,250,000	2,765,138	2,702,959		(7,770)		(7,770)		2,695,189		85,361	85,361	33,438	11/15/2036
052398-GV-0	AUSTIN BERGSTROM INTERNATIONAL AIR		02/26/2021	BARCLAYS		3,296,162	2,675,000	3,276,554	3,204,078		(9,060)		(9,060)		3,195,018		101,144	101,144	39,753	11/15/2037
052404-PV-6	AUSTIN TEX CMNTY COLLEGE DIST		09/15/2021	UMB BANK		916,646	710,000	899,059	873,593		(13,408)		(13,408)		860,186		56,460	56,460	40,036	02/01/2030
052404-PW-4	AUSTIN TEX CMNTY COLLEGE DIST		09/15/2021	UMB BANK		815,638	635,000	799,706	777,585		(11,655)		(11,655)		765,930		49,709	49,709	35,807	02/01/2031
052409-DE-6	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		630,678	600,000	686,298	631,846		(9,191)		(9,191)		622,656		8,022	8,022	32,583	01/01/2023
052409-DF-3	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		543,565	500,000	577,060	536,356		(6,899)		(6,899)		529,457		14,108	14,108	27,153	01/01/2024
052409-DG-1	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		168,017	150,000	173,681	162,996		(1,820)		(1,820)		161,176		6,840	6,840	8,146	01/01/2025
052409-DH-9	AUSTIN TEX CONVENTION ENTERPRI		07/29/2021	HILLTOP SECURITIES INC		574,070	500,000	579,755	548,536		(5,339)		(5,339)		543,197		30,873	30,873	27,153	01/01/2026
058508-FQ-0	BALL ST UNIV IND UNIV REVS		07/01/2021	MATURED		200,000	200,000	237,502	203,575		(3,575)		(3,575)		200,000				10,000	07/01/2021
058508-JM-5	BALL ST UNIV IND UNIV REVS		07/01/2021	MATURED		530,000	530,000	577,695	538,110		(8,110)		(8,110)		530,000				26,500	07/01/2021
05922K-D8-9	BALTIMORE MD PROJ REV		12/21/2021	MORGAN STANLEY		1,290,857	1,085,000	1,221,059	1,201,900		(12,189)		(12,189)		1,189,711		101,146	101,146	64,136	07/01/2035
05922K-E2-1	BALTIMORE MD PROJ REV		03/01/2021	UMB BANK		1,185,150	1,000,000	1,115,050	1,098,928		(1,797)		(1,797)		1,097,131		88,019	88,019	26,889	07/01/2037
05922K-G6-0	BALTIMORE MD PROJ REV		12/22/2021	MORGAN STANLEY		1,742,559	1,465,000	1,643,188	1,618,141		(16,126)		(16,126)		1,602,015		140,544	140,544	87,249	07/01/2035
05922K-G7-8	BALTIMORE MD PROJ REV		12/22/2021	MORGAN STANLEY		1,734,319	1,460,000	1,629,345	1,605,604		(15,297)		(15,297)		1,590,308		144,012	144,012	86,951	07/01/2036
05922K-YB-9	BALTIMORE MD PROJ REV		07/01/2021	MATURED		375,000	375,000	426,154	381,021		(6,021)		(6,021)		375,000				18,750	07/01/2021
06654D-AC-1	BANNER HEALTH		10/18/2021	JPMORGAN CHASE & CO.		9,514,350	9,000,000	9,000,000	9,000,000						9,000,000		514,350	514,350	372,972	01/01/2050
69651A-BD-5	BAPTIST HEALTH SOUTH FLORIDA INC		03/03/2021	UMB BANK		1,272,890	1,000,000	1,256,410	1,227,600		(4,286)		(4,286)		1,223,314		49,576	49,576	27,778	08/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69651A-BJ-2	BAPTIST HEALTH SOUTH FLORIDA INC		06/14/2021	UMB BANK		749,507	580,000	717,095	701,827		(1,975)		(1,975)		699,852		49,655	49,655	15,415	08/15/2038
69651A-BM-5	BAPTIST HEALTH SOUTH FLORIDA INC		12/22/2021	Various		5,739,094	5,000,000	5,467,450	5,416,766		(42,542)		(42,542)		5,374,224		364,870	364,870	272,511	08/15/2049
072722-AB-7	BAYCARE HEALTH SYSTEM INC		11/15/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				128,000	11/15/2021
929833-BH-3	BAYLOR UNIVERSITY		04/09/2021	RBC DOMINION SECURITIES		1,479,153	1,150,000	1,529,029	1,515,654		(10,658)		(10,658)		1,504,996		(25,843)	(25,843)	37,215	03/01/2033
929833-BJ-9	BAYLOR UNIVERSITY		04/09/2021	RBC DOMINION SECURITIES		2,308,302	1,800,000	2,374,362	2,354,279		(16,083)		(16,083)		2,338,196		(29,894)	(29,894)	58,250	03/01/2034
929833-BK-6	BAYLOR UNIVERSITY		04/09/2021	RBC DOMINION SECURITIES		1,609,814	1,260,000	1,658,122	1,644,275		(11,135)		(11,135)		1,633,140		(23,326)	(23,326)	40,775	03/01/2035
929833-BL-4	BAYLOR UNIVERSITY		03/24/2021	UMB BANK		851,184	720,000	867,938	862,858		(3,412)		(3,412)		859,446		(8,262)	(8,262)	17,280	03/01/2036
929833-BM-2	BAYLOR UNIVERSITY		03/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		826,119	700,000	841,099	836,277		(3,403)		(3,403)		832,874		(6,755)	(6,755)	17,111	03/01/2037
929833-BP-5	BAYLOR UNIVERSITY		01/08/2021	UMB BANK		1,280,338	1,250,000	1,250,000	1,250,000						1,250,000		30,338	30,338	7,563	03/01/2027
929833-BR-1	BAYLOR UNIVERSITY		01/13/2021	UMB BANK		514,135	500,000	500,000	500,000						500,000		14,135	14,135	3,597	03/01/2029
929833-BW-0	BAYLOR UNIVERSITY		12/15/2021	LOOP CAPITAL MARKETS		2,441,550	2,500,000	2,500,000	2,500,000						2,500,000		(58,450)	(58,450)	79,699	03/01/2034
929833-BX-8	BAYLOR UNIVERSITY		12/15/2021	TD SECURITIES		2,894,400	3,000,000	3,000,000	3,000,000						3,000,000		(105,600)	(105,600)	97,626	03/01/2035
929833-BY-6	BAYLOR UNIVERSITY		12/14/2021	TD SECURITIES		3,454,458	3,520,000	3,520,000	3,520,000						3,520,000		(65,542)	(65,542)	132,366	03/01/2040
929833-BZ-3	BAYLOR UNIVERSITY		10/22/2021	Various		14,866,200	15,000,000	15,000,000	15,000,000						15,000,000		(133,800)	(133,800)	520,107	03/01/2050
074358-GS-5	BEAUFORT-JASPER S C WTR & SWR		03/04/2021	UMB BANK		421,453	350,000	401,625	395,731		(577)		(577)		395,154		26,299	26,299	6,250	03/01/2037
075554-AM-7	BEAVERTON ORE SPL REV		08/05/2021	UMB BANK		209,194	200,000	200,000	200,000						200,000		9,194	9,194	3,274	06/01/2032
075554-AV-7	BEAVERTON ORE SPL REV		11/02/2021	WELLS FARGO		1,512,480	1,500,000	1,500,000	1,500,000						1,500,000		12,480	12,480	43,137	06/01/2045
075554-AW-5	BEAVERTON ORE SPL REV		11/02/2021	WELLS FARGO		2,024,060	2,000,000	2,000,000	2,000,000						2,000,000		24,060	24,060	60,292	06/01/2050
075554-BN-4	BEAVERTON ORE SPL REV		04/15/2021	UMB BANK		363,303	300,000	356,583	353,812		(1,571)		(1,571)		352,242		11,061	11,061	4,600	06/01/2037
57584Y-XQ-7	BERKLEE COLLEGE OF MUSIC		01/21/2021	UMB BANK		1,557,465	1,500,000	1,500,000	1,500,000						1,500,000		57,465	57,465	8,560	10/01/2026
57584Y-XR-5	BERKLEE COLLEGE OF MUSIC		01/21/2021	UMB BANK		694,915	675,000	675,000	675,000						675,000		19,915	19,915	3,974	10/01/2027
57584Y-XV-6	BERKLEE COLLEGE OF MUSIC		11/02/2021	UMB BANK		1,408,299	1,425,000	1,425,000	1,425,000						1,425,000		(16,701)	(16,701)	35,499	10/01/2031
57584Y-XX-2	BERKLEE COLLEGE OF MUSIC		12/15/2021	Market Axess		2,462,809	2,540,000	2,540,000	2,540,000						2,540,000		(77,191)	(77,191)	76,352	10/01/2033
57584Y-TB-5	BETH ISRAEL LAHEY HEALTH INC		04/06/2021	Various		1,425,167	1,125,000	1,390,691	1,356,362		(5,137)		(5,137)		1,351,225		73,943	73,943	39,785	07/01/2032
57584Y-TD-1	BETH ISRAEL LAHEY HEALTH INC		05/26/2021	UMB BANK		689,367	535,000	656,033	640,463		(2,446)		(2,446)		638,017		51,350	51,350	19,192	07/01/2034
087032-EA-2	BETHEL PARK PA MUN AUTH SWR RE		09/01/2021	MATURED		90,000	90,000	90,000	90,000						90,000				701	09/01/2021
087032-EH-7	BETHEL PARK PA MUN AUTH SWR RE		01/29/2021	PIPER JAFFRAY INC.		926,043	865,000	865,000	865,000						865,000		61,043	61,043	6,879	09/01/2028
088518-LP-8	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	Various		969,082	825,000	935,443	919,477		(2,952)		(2,952)		916,524		52,558	52,558	21,042	08/15/2031
088518-LR-4	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		816,809	700,000	781,599	769,895		(2,435)		(2,435)		767,460		49,349	49,349	18,744	08/15/2033
088518-LT-0	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		586,613	505,000	557,419	549,944		(1,557)		(1,557)		548,387		38,226	38,226	13,523	08/15/2035
088518-LU-7	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		1,158,610	1,000,000	1,099,580	1,085,408		(2,953)		(2,953)		1,082,455		76,155	76,155	26,778	08/15/2036
088518-LV-5	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		1,155,630	1,000,000	1,096,220	1,082,548		(2,850)		(2,850)		1,079,698		75,932	75,932	26,778	08/15/2037
088518-LW-3	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		991,279	860,000	939,868	928,537		(2,363)		(2,363)		926,175		65,104	65,104	23,029	08/15/2038
088518-LX-1	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		1,149,690	1,000,000	1,090,360	1,077,556		(2,671)		(2,671)		1,074,885		74,805	74,805	26,778	08/15/2039
088518-LZ-6	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	Various		563,527	500,000	535,690	530,678		(814)		(814)		529,864		33,663	33,663	12,100	08/15/2049
088518-MM-4	BEXAR CNTY MOTOR VEH RENTAL TAX		03/02/2021	UMB BANK		340,298	300,000	338,334	332,807		(650)		(650)		332,157		8,141	8,141	6,522	08/15/2031
088518-MN-2	BEXAR CNTY MOTOR VEH RENTAL TAX		03/23/2021	UMB BANK		461,803	410,000	458,146	451,238		(1,141)		(1,141)		450,096		11,707	11,707	10,000	08/15/2032
088518-MP-7	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	UMB BANK		684,691	610,000	676,423	666,929		(1,654)		(1,654)		665,275		19,415	19,415	15,178	08/15/2033
088518-MQ-5	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	Various		1,228,613	1,085,000	1,197,623	1,181,563		(2,084)		(2,084)		1,179,479		49,134	49,134	24,293	08/15/2034
088518-MR-3	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	UMB BANK		1,131,499	1,000,000	1,095,380	1,081,833		(1,725)		(1,725)		1,080,107		51,392	51,392	22,256	08/15/2035
088518-MS-1	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	Various		1,143,604	1,020,000	1,115,584	1,102,018		(2,659)		(2,659)		1,099,360		44,244	44,244	26,602	08/15/2036
088518-MT-9	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	Various		1,682,507	1,500,000	1,635,540	1,616,334		(3,013)		(3,013)		1,613,320		69,187	69,187	35,844	08/15/2037
088518-MU-6	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	UMB BANK		1,491,776	1,340,000	1,456,634	1,440,132		(2,203)		(2,203)		1,437,929		53,846	53,846	30,286	08/15/2038
090132-AE-1	BILLINGS MONT SWR SYS REV		07/01/2021	MATURED		225,000	225,000	246,744	227,577		(2,577)		(2,577)		225,000				9,000	07/01/2021
091096-MQ-7	BIRMINGHAM ALA WTRWKS BRD WTR		03/03/2021	UMB BANK		1,124,469	900,000	1,019,943	994,907		(2,162)		(2,162)		992,744		131,725	131,725	30,500	01/01/2032
091096-MS-3	BIRMINGHAM ALA WTRWKS BRD WTR		03/02/2021	UMB BANK		869,463	700,000	786,821	768,771		(1,537)		(1,537)		767,235		102,228	102,228	23,625	01/01/2034
091096-MT-1	BIRMINGHAM ALA WTRWKS BRD WTR		03/01/2021	UMB BANK		3,449,264	2,800,000	3,130,932	3,062,310		(5,755)		(5,755)		3,056,555		392,709	392,709	94,111	01/01/2035
088632-DC-5	BI-STATE DEV AGY MO ILL MET DI		04/14/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,001,370	1,000,000	1,039,500			(1,048)		(1,048)		1,038,452		(37,082)	(37,082)	21,561	10/01/2040
09778P-AA-3	BON SECOURS MERCY		11/17/2021	CANTOR FITZGERALD		2,593,344	2,400,000	2,400,000	2,400,000						2,400,000		193,344	193,344	80,365	06/01/2030
01757L-GL-4	BON SECOURS MERCY HEALTH		12/01/2021	MATURED		500,000	500,000	525,955	514,706		(14,706)		(14,706)		500,000				25,000	12/01/2021
575898-DK-4	BOSFUEL CORP		04/08/2021	Various		1,566,965	1,250,000	1,533,788	1,500,656		(5,147)		(5,147)		1,495,509		71,456	71,456	43,262	07/01/2034
575898-DQ-1	BOSFUEL CORP		02/25/2021	JPMORGAN CHASE & CO.		1,624,777	1,340,000	1,618,251	1,586,052		(4,346)		(4,346)		1,581,706		43,071	43,071	44,667	07/01/2039
113664-HP-4	BROOKINGS S D SCH DIST NO 05-1		08/01/2021	MATURED		350,000	350,000	380,643	356,178		(6,178)		(6,178)		350,000				17,500	08/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11506K-FE-6	BROWARD CNTY FLA PORT FACS REV		06/09/2021	UMB BANK		236,820	200,000	226,234	223,243		(953)		(953)		222,290		14,530	14,530	5,822	09/01/2036
11506K-FG-1	BROWARD CNTY FLA PORT FACS REV		12/16/2021	Various		11,112,849	9,675,000	10,871,604	10,735,642		(91,700)		(91,700)		10,643,942		468,907	468,907	449,908	09/01/2038
11506K-FJ-5	BROWARD CNTY FLA PORT FACS REV		05/26/2021	Various		10,125,328	9,000,000	9,938,700	9,833,039		(15,115)		(15,115)		9,817,925		307,403	307,403	183,953	09/01/2044
115065-C3-6	BROWARD CNTY FLA SCH BRD		12/30/2021	Various		12,943,378	10,000,000	12,485,700	12,349,787		(225,278)		(225,278)		12,124,509		818,869	818,869	506,500	07/01/2031
11575T-AC-2	BROWN UNIVERSITY		03/05/2021	MESIROW FINANCIAL, INC.		5,162,800	5,000,000	5,507,200	5,503,939		(2,243)		(2,243)		5,501,695		(338,895)	(338,895)	76,349	09/01/2050
116475-3B-8	BROWNSVILLE TEX UTIL SYS REV		11/30/2021	MESIROW FINANCIAL, INC.		2,477,907	2,530,000	2,530,000	2,530,000						2,530,000		(52,093)	(52,093)	52,300	09/01/2028
116475-3C-6	BROWNSVILLE TEX UTIL SYS REV		02/18/2021	UMB BANK		1,018,440	1,000,000	1,000,000	1,000,000						1,000,000		18,440	18,440	8,223	09/01/2029
12953C-BB-0	CALEXICO CALIF CMNTY REDEV AGY		01/21/2021	UMB BANK		795,344	735,000	735,000	735,000						735,000		60,344	60,344	11,055	08/01/2029
12953C-BC-8	CALEXICO CALIF CMNTY REDEV AGY		01/21/2021	UMB BANK		488,889	450,000	450,000	450,000						450,000		38,889	38,889	6,877	08/01/2030
130179-NR-1	CALIFORNIA EDL FACS AUTH REV		12/01/2021	MATURED		290,000	290,000	317,736	297,993		(7,993)		(7,993)		290,000				14,500	12/01/2021
130179-PB-4	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		610,350	500,000	583,825	566,969		(1,273)		(1,273)		565,695		44,655	44,655	6,319	12/01/2031
130179-PC-2	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		608,745	500,000	581,915	565,470		(1,243)		(1,243)		564,227		44,518	44,518	6,319	12/01/2032
130179-PD-0	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		606,340	500,000	579,535	563,601		(1,205)		(1,205)		562,396		43,944	43,944	6,319	12/01/2033
130179-PE-8	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		1,208,700	1,000,000	1,151,500	1,121,250		(2,290)		(2,290)		1,118,959		89,741	89,741	12,639	12/01/2034
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU		04/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,182,990	1,000,000	1,116,890	1,109,485		(3,006)		(3,006)		1,106,479		76,511	76,511	27,111	08/15/2050
13048V-DD-7	CALIFORNIA MUN FIN AUTH REV		10/01/2021	MATURED		250,000	250,000	272,285	255,474		(5,474)		(5,474)		250,000				12,500	10/01/2021
13048V-DP-0	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		277,794	225,000	259,571	252,431		(607)		(607)		251,824		25,970	25,970	5,000	10/01/2031
13048V-DQ-8	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		276,896	225,000	258,732	251,777		(591)		(591)		251,185		25,711	25,711	5,000	10/01/2032
13048V-DR-6	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		276,003	225,000	258,104	251,287		(580)		(580)		250,707		25,296	25,296	5,000	10/01/2033
13048V-DS-4	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		305,683	250,000	286,318	278,844		(636)		(636)		278,208		27,474	27,474	5,556	10/01/2034
13077D-KJ-0	CALIFORNIA STATE UNIVERSITY		11/04/2021	MORGAN STANLEY		3,596,115	3,550,000	3,550,000	3,550,000						3,550,000		46,115	46,115	81,573	11/01/2030
13077D-KK-7	CALIFORNIA STATE UNIVERSITY		04/06/2021	BANK OF NEW YORK		1,040,990	1,000,000	1,000,000	1,000,000						1,000,000		40,990	40,990	10,310	11/01/2031
13077D-KL-5	CALIFORNIA STATE UNIVERSITY		11/03/2021	MORGAN STANLEY		5,051,350	5,000,000	5,000,000	5,000,000						5,000,000		51,350	51,350	124,569	11/01/2032
13077D-KR-2	CALIFORNIA STATE UNIVERSITY		12/14/2021	JPMORGAN CHASE & CO.		3,058,327	3,050,000	3,050,000	3,050,000						3,050,000		8,327	8,327	97,242	11/01/2037
13080S-TW-4	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		368,727	300,000	354,537	341,304		(3,875)		(3,875)		337,429		31,298	31,298	17,167	08/01/2029
13080S-TX-2	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		152,866	125,000	146,914	141,610		(1,555)		(1,555)		140,055		12,811	12,811	7,153	08/01/2030
13080S-TY-0	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		304,370	250,000	292,905	282,536		(3,042)		(3,042)		279,495		24,875	24,875	14,306	08/01/2031
13080S-TZ-7	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		394,362	325,000	379,285	366,190		(3,845)		(3,845)		362,346		32,016	32,016	18,597	08/01/2032
13080S-UA-0	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	BARCLAYS		544,518	450,000	523,107	505,505		(5,172)		(5,172)		500,333		44,185	44,185	25,750	08/01/2033
13080S-UB-8	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	Various		787,385	650,000	752,648	727,979		(6,439)		(6,439)		721,540		65,845	65,845	34,556	08/01/2034
13080S-UC-6	CALIFORNIA STATEWIDE CMNTYS DE		09/21/2021	Various		905,336	750,000	865,725	837,955		(7,152)		(7,152)		830,803		74,533	74,533	39,528	08/01/2035
139372-PZ-3	CAPE CORAL FLA WTR & SWR REV		10/01/2021	ASSIGNMENT OF SECURITIES		200,000	200,000	222,794	204,858		(4,858)		(4,858)		200,000				10,000	10/01/2042
14045A-AW-5	CAPITAL REGION WTR PA WTR REV		03/05/2021	FIFTH THIRD SECURITIES, INC.		1,251,170	1,000,000	1,149,670	1,115,440		(2,570)		(2,570)		1,112,870		138,300	138,300	32,500	07/15/2032
14574A-AF-1	CARSON CALIF PENSION OBLIG		12/27/2021	UMB BANK		854,261	830,000	830,000	830,000						830,000		24,261	24,261	32,204	01/15/2028
146501-QM-6	CARTERSVILLE GA WTR & SWR REV		02/22/2021	DUNCAN-WILLIAMS, INC.		355,075	275,000	326,068	314,468		(708)		(708)		313,760		41,314	41,314	3,170	06/01/2031
146501-QN-4	CARTERSVILLE GA WTR & SWR REV		01/21/2021	UMB BANK		456,204	350,000	414,330	399,729		(404)		(404)		399,326		56,878	56,878	2,625	06/01/2032
15141G-AJ-1	CENTENNIAL WTR & SANTN DIST CO		03/02/2021	UNION BANK OF SWITZERLAND		766,956	600,000	722,118	700,547		(2,009)		(2,009)		698,538		68,418	68,418	7,750	12/01/2032
15141G-AK-8	CENTENNIAL WTR & SANTN DIST CO		03/02/2021	UNION BANK OF SWITZERLAND		554,199	435,000	521,030	505,871		(1,413)		(1,413)		504,458		49,741	49,741	5,619	12/01/2033
15141G-AL-6	CENTENNIAL WTR & SANTN DIST CO		03/01/2021	UMB BANK		190,445	150,000	178,808	173,744		(465)		(465)		173,279		17,165	17,165	1,917	12/01/2034
15141G-AM-4	CENTENNIAL WTR & SANTN DIST CO		03/01/2021	UMB BANK		821,756	650,000	770,517	749,394		(1,940)		(1,940)		747,454		74,302	74,302	8,306	12/01/2035
15141G-AN-2	CENTENNIAL WTR & SANTN DIST CO		03/01/2021	UMB BANK		384,178	300,000	353,925	344,497		(750)		(750)		343,747		40,431	40,431	3,486	12/01/2036
15141G-AP-7	CENTENNIAL WTR & SANTN DIST CO		03/03/2021	UMB BANK		376,561	315,000	334,224	330,916		(280)		(280)		330,636		45,926	45,926	3,040	12/01/2037
15141G-AQ-5	CENTENNIAL WTR & SANTN DIST CO		03/11/2021	UNION BANK OF SWITZERLAND		148,418	125,000	131,981	130,783		(132)		(132)		130,651		17,767	17,767	1,444	12/01/2038
152708-BZ-5	CENTRAL BROWN CNTY WTR AUTH WT		11/01/2021	MATURED		325,000	325,000	387,140	332,685		(7,685)		(7,685)		325,000				16,250	11/01/2021
15567R-AX-1	CENTRAL UTAH WTR CONSERVANCY D		10/01/2021	MATURED		1,775,000	1,775,000	1,981,841	1,817,359		(42,359)		(42,359)		1,775,000				88,750	10/01/2021
161045-NU-9	CHARLOTTE N C WTR & SWR SYS RE		03/03/2021	Various		2,644,534	2,080,000	2,519,878	2,415,057		(7,202)		(7,202)		2,407,855		236,679	236,679	70,394	07/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161045-NW-5	CHARLOTTE N C WTR & SWR SYS RE		03/01/2021	UMB BANK		1,528,688	1,210,000	1,453,900	1,396,007		(3,879)		(3,879)		1,392,128		136,560	136,560	40,669	07/01/2034
16415T-BW-0	CHEROKEE COLO MET DIST		03/05/2021	UMB BANK		486,816	400,000	463,768	462,645		(1,114)		(1,114)		461,531		25,285	25,285	6,089	08/01/2039
16415T-BY-6	CHEROKEE COLO MET DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,775,100	1,500,000	1,705,155	1,701,584		(3,490)		(3,490)		1,698,094		77,006	77,006	22,667	08/01/2045
16532V-BL-7	CHESAPEAKE VA HOSP AUTH HOSP F		03/03/2021	D.A. DAVIDSON & CO.		923,272	800,000	886,984	875,329		(1,409)		(1,409)		873,920		49,352	49,352	21,689	07/01/2035
16532V-BM-5	CHESAPEAKE VA HOSP AUTH HOSP F		03/02/2021	BARCLAYS		1,351,920	1,175,000	1,298,434	1,281,924		(1,966)		(1,966)		1,279,959		71,961	71,961	31,725	07/01/2036
16532V-BN-3	CHESAPEAKE VA HOSP AUTH HOSP F		03/02/2021	BARCLAYS		1,382,460	1,205,000	1,327,151	1,310,842		(1,943)		(1,943)		1,308,899		73,561	73,561	32,535	07/01/2037
16532V-BQ-6	CHESAPEAKE VA HOSP AUTH HOSP F		03/02/2021	BARCLAYS		912,552	800,000	875,984	865,870		(1,206)		(1,206)		864,665		47,887	47,887	21,600	07/01/2039
16532V-BR-4	CHESAPEAKE VA HOSP AUTH HOSP F		04/01/2021	BARCLAYS		4,524,608	4,000,000	4,322,080	4,279,513		(5,857)		(5,857)		4,273,656		250,952	250,952	112,267	07/01/2043
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2021	SCHEDULED REDEMPTION		754,289	754,289	667,997	703,317		50,972		50,972		754,289				49,237	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2021	SCHEDULED REDEMPTION		559,507	559,507	495,531	521,723		37,784		37,784		559,507				36,532	12/31/2024
167593-S8-6	CHICAGO ILL O HARE INTL ARPT		05/14/2021	D.A. DAVIDSON & CO.		1,028,050	1,000,000	1,000,000	1,000,000						1,000,000		28,050	28,050	10,461	01/01/2026
167593-S9-4	CHICAGO ILL O HARE INTL ARPT		12/01/2021	BARCLAYS		8,964,659	8,960,000	8,960,000	8,960,000						8,960,000		4,659	4,659	194,030	01/01/2027
167593-D8-2	CHICAGO ILL O HARE INTL ARPT R		01/12/2021	JEFFERIES & COMPANY, INC.		1,129,440	1,000,000	1,177,540	1,084,798		(995)		(995)		1,083,803		45,637	45,637	26,806	01/01/2024
167593-KS-0	CHICAGO ILL O HARE INTL ARPT R		02/12/2021	Various		9,631,425	9,245,000	9,973,321	9,454,266		(26,049)		(26,049)		9,428,217		203,208	203,208	289,051	01/01/2024
167593-TD-4	CHICAGO ILL O HARE INTL ARPT R		01/12/2021	JEFFERIES & COMPANY, INC.		272,100	250,000	291,745	264,328		(255)		(255)		264,073		8,027	8,027	6,701	01/01/2023
167593-TE-2	CHICAGO ILL O HARE INTL ARPT R		01/12/2021	JEFFERIES & COMPANY, INC.		344,479	305,000	359,549	329,199		(283)		(283)		328,915		15,564	15,564	8,176	01/01/2024
167727-YQ-3	CHICAGO ILL WASTEWATER TRANSMI		01/01/2021	MATURED		1,570,000	1,570,000	1,745,510	1,570,000						1,570,000				39,250	01/01/2021
167736-J7-3	CHICAGO ILL WTR REV		11/01/2021	MATURED		1,005,000	1,005,000	1,140,554	1,031,717		(26,717)		(26,717)		1,005,000				50,250	11/01/2021
167736-N5-2	CHICAGO ILL WTR REV		11/01/2021	MATURED		1,000,000	1,000,000	1,114,070	1,025,324		(25,324)		(25,324)		1,000,000				50,000	11/01/2021
113073-AW-0	CHILDRENS HEALTHCARE OF ATLANTA		12/30/2021	MORGAN STANLEY		2,669,659	2,290,000	2,508,787	2,482,096		(20,367)		(20,367)		2,461,729		207,930	207,930	92,109	07/01/2044
113073-AY-6	CHILDRENS HEALTHCARE OF ATLANTA		12/29/2021	MORGAN STANLEY		3,467,910	3,000,000	3,270,480	3,237,610		(24,993)		(24,993)		3,212,617		255,293	255,293	180,000	07/01/2049
241064-EX-8	CHILDRENS HEALTHCARE OF ATLANTA		12/30/2021	MORGAN STANLEY		2,001,512	1,700,000	1,893,324	1,869,530		(18,114)		(18,114)		1,851,416		150,096	150,096	68,378	07/01/2039
16876H-AB-5	CHILDRENS HEATH SYS TX		04/15/2021	Market Axess		3,409,725	3,750,000	3,750,000	3,750,000						3,750,000		(340,275)	(340,275)	66,698	08/15/2050
40727T-DJ-0	CHRIST HOSP		11/04/2021	Various		9,192,855	8,500,000	8,500,000	8,500,000						8,500,000		692,855	692,855	249,254	06/01/2034
246388-UM-2	CHRISTIANA CARE HLTH SVCS		10/01/2021	MATURED		1,470,000	1,470,000	1,470,000	1,470,000						1,470,000				24,696	10/01/2021
172311-PK-2	CINCINNATI OHIO WTR SYSTEM		03/22/2021	D.A. DAVIDSON & CO.		605,465	500,000	573,710	566,443		(1,552)		(1,552)		564,891		40,574	40,574	6,278	12/01/2035
172311-PM-8	CINCINNATI OHIO WTR SYSTEM		06/08/2021	Various		855,551	700,000	797,825	788,216		(3,231)		(3,231)		784,985		70,566	70,566	12,489	12/01/2037
172311-PN-6	CINCINNATI OHIO WTR SYSTEM		04/06/2021	UMB BANK		1,199,390	1,000,000	1,135,940	1,122,612		(3,089)		(3,089)		1,119,523		79,867	79,867	13,333	12/01/2038
172311-PP-1	CINCINNATI OHIO WTR SYSTEM		06/09/2021	Various		455,380	375,000	424,913	420,026		(1,760)		(1,760)		418,265		37,115	37,115	7,072	12/01/2039
181000-PL-8	CLARK CNTY NEV HWY IMPT REV		07/01/2021	MATURED		490,000	490,000	562,133	499,105		(9,105)		(9,105)		490,000				24,500	07/01/2021
18610P-BR-8	CLEVELAND MUSEUM OF NATURAL HISTOR		12/29/2021	UMB BANK		353,007	300,000	338,196			(2,516)		(2,516)		335,680		17,327	17,327	9,200	07/01/2051
186352-RL-6	CLEVELAND OHIO ARPT SYS REV		03/04/2021	BARCLAYS		1,154,580	1,000,000	1,126,360	1,083,474		(3,699)		(3,699)		1,079,775		74,805	74,805	34,306	01/01/2025
186387-TZ-9	CLEVELAND OHIO INCOME TAX REV		03/10/2021	UMB BANK		317,260	250,000	303,570	288,421		(1,031)		(1,031)		287,390		29,870	29,870	5,590	10/01/2027
186398-KW-2	CLEVELAND OHIO PUB PWR SYS REV		11/15/2021	MATURED		330,000	330,000	361,314	338,280		(8,280)		(8,280)		330,000				16,500	11/15/2021
557363-DW-5	COLGATE UNIVERSITY		04/06/2021	BANK OF NEW YORK		1,094,530	1,000,000	1,000,000	1,000,000						1,000,000		94,530	94,530	23,037	07/01/2031
194522-EB-0	COLLEGE OF WILLIAM & MARY		11/30/2021	Various		5,559,535	5,515,000	5,515,000	5,515,000						5,515,000		44,535	44,535	80,799	02/15/2027
19648F-FB-5	COLORADO HEALTH FACS AUTH REV		05/15/2021	MATURED		180,000	180,000	197,251	181,943		(1,943)		(1,943)		180,000				4,500	05/15/2021
19648F-FH-2	COLORADO HEALTH FACS AUTH REV		07/19/2021	Various		606,733	490,000	587,098	558,328		(5,009)		(5,009)		553,319		53,414	53,414	15,492	05/15/2027
196707-J3-8	COLORADO ST BRD GOVERNORS UNIV		03/05/2021	Various		3,758,087	3,220,000	3,666,163	3,621,837		(7,207)		(7,207)		3,614,630		143,457	143,457	67,496	03/01/2044
196711-RJ-6	COLORADO ST CTFS PARTN		03/03/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,176,240	1,000,000	1,016,760	1,013,583		(262)		(262)		1,013,321		162,919	162,919	8,889	12/15/2035
19923P-BE-7	COLUMBUS IND MULTI-HIGH SCH BL		07/15/2021	MATURED		210,000	210,000	232,531	213,518		(3,518)		(3,518)		210,000				10,500	07/15/2021
19648F-JX-3	COMMONSPIRIT HEALTH - COLORADO		04/08/2021	UMB BANK		918,840	800,000	878,440	868,965		(2,001)		(2,001)		866,964		51,876	51,876	22,311	08/01/2037
19648F-JY-1	COMMONSPIRIT HEALTH - COLORADO		12/14/2021	UMB BANK		2,910,499	2,500,000	2,736,050	2,707,588		(17,155)		(17,155)		2,690,433		220,066	220,066	121,143	08/01/2038
19648F-KA-1	COMMONSPIRIT HEALTH - COLORADO		12/30/2021	MESIROW FINANCIAL, INC.		3,444,900	3,000,000	3,229,470	3,202,048		(21,007)		(21,007)		3,181,041		263,859	263,859	170,667	08/01/2044
19648F-KT-0	COMMONSPIRIT HEALTH - COLORADO		12/30/2021	Various		2,741,356	2,400,000	2,572,968	2,552,344		(15,395)		(15,395)		2,536,949		204,407	204,407	134,022	08/01/2049
162410-EJ-9	COMMONSPIRIT HEALTH - TENNESSEE		04/08/2021	RBC DOMINION SECURITIES		919,176	800,000	878,440	868,965		(2,001)		(2,001)		866,964		52,212	52,212	22,311	08/01/2037
45506D-6N-0	COMMUNITY FOUNDATION NORTHWEST IND		11/03/2021	HILLTOP SECURITIES INC		9,462,904	8,800,000	8,800,000	8,800,000						8,800,000		662,904	662,904	335,497	03/01/2033
20774Y-3J-4	CONNECTICUT ST HEALTH & EDL FA		07/01/2021	MATURED		650,000	650,000	712,394	659,881		(9,881)		(9,881)		650,000				32,500	07/01/2021
20774Y-3Z-8	CONNECTICUT ST HEALTH & EDL FA		07/01/2021	MATURED		670,000	670,000	723,640	678,738		(8,738)		(8,738)		670,000				33,500	07/01/2021
20774Y-4E-4	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		799,503	680,000	775,186	746,659		(8,365)		(8,365)		738,294		61,210	61,210	42,217	07/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20774Y-4F-1	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,323,971	1,100,000	1,260,886	1,218,746		(12,379)		(12,379)		1,206,367		117,604	117,604	68,292	07/01/2027
20774Y-4G-9	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,374,744	1,120,000	1,291,629	1,251,867		(11,694)		(11,694)		1,240,173		134,571	134,571	69,533	07/01/2028
20774Y-4J-3	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,212,380	1,000,000	1,143,910	1,110,701		(9,783)		(9,783)		1,100,918		111,462	111,462	62,083	07/01/2030
20774Y-4K-0	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,689,366	1,400,000	1,594,992	1,550,085		(13,241)		(13,241)		1,536,843		152,523	152,523	86,917	07/01/2031
20774Y-4L-8	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,268,585	1,055,000	1,206,577	1,174,677		(10,618)		(10,618)		1,164,059		104,526	104,526	65,498	07/01/2032
20774Y-4N-4	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,199,554	1,840,000	2,075,980	2,021,891		(15,981)		(15,981)		2,005,910		193,645	193,645	114,233	07/01/2034
20774Y-4P-9	CONNECTICUT ST HEALTH & EDL FA		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,312,641	1,100,000	1,236,070	1,204,943		(9,205)		(9,205)		1,195,738		116,903	116,903	68,292	07/01/2035
20774Y-5L-7	CONNECTICUT ST HEALTH & EDL FA		03/04/2021	RBC DOMINION SECURITIES		1,262,408	1,085,000	1,133,315	1,123,374		(842)		(842)		1,122,532		139,876	139,876	29,777	07/01/2034
20774Y-Y9-2	CONNECTICUT ST HEALTH & EDL FA		03/04/2021	RBC DOMINION SECURITIES		247,172	200,000	245,148	231,642		(844)		(844)		230,798		16,374	16,374	6,861	07/01/2027
20775C-NN-0	CONNECTICUT ST HSG FIN AUTH HS		11/24/2021	ASSIGNMENT OF SECURITIES		480,000	480,000	518,155			(6,159)		(6,159)		511,996		(31,996)	(31,996)	15,006	11/15/2031
20775Y-EZ-5	CONNECTICUT ST REVOLVING FD GE		04/08/2021	Various		5,936,974	5,000,000	5,634,250	5,545,779		(16,981)		(16,981)		5,528,798		408,176	408,176	138,783	02/01/2037
20775Y-FA-9	CONNECTICUT ST REVOLVING FD GE		04/08/2021	Various		8,295,768	7,000,000	7,862,610	7,742,486		(22,913)		(22,913)		7,719,573		576,195	576,195	193,789	02/01/2038
212584-DS-2	CONWAY HOSP		09/17/2021	UMB BANK		119,329	100,000	118,338	115,372		(1,891)		(1,891)		113,481		5,848	5,848	5,694	08/01/2027
212584-DU-7	CONWAY HOSP		10/12/2021	UMB BANK		234,909	200,000	234,888	229,266		(3,665)		(3,665)		225,601		9,308	9,308	11,542	08/01/2029
220245-L8-5	CORPUS CHRISTI TEX		08/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		673,985	650,000	662,688			(895)		(895)		661,793		12,192	12,192	11,462	07/15/2040
220245-K9-4	CORPUS CHRISTI TEX UTIL SYS RE		01/08/2021	UMB BANK		520,885	500,000	500,000	500,000						500,000		20,885	20,885	4,264	07/15/2029
230351-DH-8	CULVER CITY CA WSTWTR		04/13/2021	Various		3,966,207	3,420,000	3,856,118	3,808,956		(11,316)		(11,316)		3,797,640		168,567	168,567	84,020	09/01/2049
235036-6U-9	DALLAS FORT WORTH TEX INTL ARP		11/04/2021	MORGAN STANLEY		6,557,655	6,500,000	6,500,000	6,500,000						6,500,000		57,655	57,655	160,094	11/01/2032
235036-6V-7	DALLAS FORT WORTH TEX INTL ARP		12/15/2021	MORGAN STANLEY		4,974,500	5,000,000	5,000,000	5,000,000						5,000,000		(25,500)	(25,500)	141,874	11/01/2033
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP		11/02/2021	MORGAN STANLEY		9,993,481	10,000,000	10,000,000	10,000,000						10,000,000		(6,519)	(6,519)	165,866	11/01/2050
23542J-QY-4	DALLAS TEX WTRWKS & SWR SYS		12/15/2021	WELLS FARGO		2,668,519	2,715,000	2,715,000	2,715,000						2,715,000		(46,481)	(46,481)	73,326	10/01/2034
23542J-QZ-1	DALLAS TEX WTRWKS & SWR SYS		03/25/2021	UMB BANK		153,114	150,000	150,000	150,000						150,000		3,114	3,114	1,691	10/01/2035
23542J-RA-5	DALLAS TEX WTRWKS & SWR SYS		12/14/2021	WELLS FARGO		4,649,631	4,630,000	4,630,000	4,630,000						4,630,000		19,631	19,631	135,948	10/01/2036
23542J-RB-3	DALLAS TEX WTRWKS & SWR SYS		10/28/2021	Various		4,559,040	4,500,000	4,500,000	4,500,000						4,500,000		59,040	59,040	117,856	10/01/2037
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS		11/03/2021	Various		6,822,563	6,750,000	6,750,000	6,750,000						6,750,000		72,563	72,563	198,545	10/01/2040
23542J-RD-9	DALLAS TEX WTRWKS & SWR SYS		11/02/2021	JPMORGAN CHASE & CO.		3,016,440	3,000,000	3,000,000	3,000,000						3,000,000		16,440	16,440	92,421	10/01/2042
23867P-BA-5	DAVIE FLA EDL FACS REV		04/01/2021	MATURED		460,000	460,000	484,477	462,334		(2,334)		(2,334)		460,000				9,200	04/01/2021
23867P-BL-1	DAVIE FLA EDL FACS REV		02/26/2021	UMB BANK		522,554	430,000	495,893	481,185		(981)		(981)		480,204		42,350	42,350	8,726	04/01/2031
23867P-BM-9	DAVIE FLA EDL FACS REV		03/08/2021	RBC DOMINION SECURITIES		482,128	400,000	459,496	446,240		(1,087)		(1,087)		445,153		36,975	36,975	8,833	04/01/2032
238676-EZ-9	DAVIE FLA WTR & SWR REV		10/01/2021	MATURED		125,000	125,000	125,000	125,000						125,000				1,255	10/01/2021
238676-FQ-8	DAVIE FLA WTR & SWR REV		02/24/2021	UMB BANK		1,571,026	1,440,000	1,440,000	1,440,000						1,440,000		131,026	131,026	18,044	10/01/2041
24487R-CN-0	DEKALB CNTY NEWTON CNTY GWINNE		03/09/2021	PIPER JAFFRAY INC.		1,904,390	1,525,000	1,770,159	1,713,494		(4,419)		(4,419)		1,709,075		195,314	195,314	21,181	06/01/2034
24487R-CP-5	DEKALB CNTY NEWTON CNTY GWINNE		03/09/2021	PIPER JAFFRAY INC.		3,709,772	2,980,000	3,445,178	3,337,868		(8,375)		(8,375)		3,329,493		380,279	380,279	41,389	06/01/2035
246008-NJ-1	DELAWARE CNTY PA AUTH UNIV REV		08/01/2021	MATURED		300,000	300,000	354,684	304,909		(4,909)		(4,909)		300,000				15,000	08/01/2021
249182-KF-2	DENVER COLO CITY & CNTY ARPT R		08/05/2021	WELLS FARGO		2,026,100	2,000,000	2,225,340	2,051,416		(35,629)		(35,629)		2,015,787		10,313	10,313	73,333	11/15/2021
249182-KM-7	DENVER COLO CITY & CNTY ARPT R		03/02/2021	BARCLAYS		4,986,920	4,000,000	4,816,560	4,586,963		(13,681)		(13,681)		4,573,282		413,638	413,638	60,556	11/15/2027
24918E-ED-8	DENVER COLO HEALTH & HOSP AUTH		04/06/2021	UNION BANK OF SWITZERLAND		1,538,196	1,200,000	1,478,558	1,447,372		(6,798)		(6,798)		1,440,574		97,622	97,622	21,167	12/01/2030
24918E-EE-6	DENVER COLO HEALTH & HOSP AUTH		04/06/2021	UNION BANK OF SWITZERLAND		1,784,132	1,400,000	1,766,576	1,724,698		(8,946)		(8,946)		1,715,752		68,380	68,380	24,694	12/01/2031
24918E-EF-3	DENVER COLO HEALTH & HOSP AUTH		04/06/2021	UNION BANK OF SWITZERLAND		1,682,419	1,325,000	1,667,778	1,628,673		(8,356)		(8,356)		1,620,317		62,102	62,102	23,372	12/01/2032
24918E-EG-1	DENVER COLO HEALTH & HOSP AUTH		02/08/2021	UMB BANK		1,431,254	1,100,000	1,381,138	1,349,109		(2,752)		(2,752)		1,346,357		84,897	84,897	10,542	12/01/2033
24918E-EH-9	DENVER COLO HEALTH & HOSP AUTH		02/02/2021	UMB BANK		1,489,550	1,250,000	1,401,100	1,384,240		(1,230)		(1,230)		1,383,009		106,541	106,541	8,750	12/01/2037
24918E-EJ-5	DENVER COLO HEALTH & HOSP AUTH		06/08/2021	UMB BANK		875,944	750,000	832,155	823,039		(2,929)		(2,929)		820,110		55,834	55,834	14,594	12/01/2040
24918E-EK-2	DENVER COLO HEALTH & HOSP AUTH		04/07/2021	UMB BANK		580,235	500,000	558,545	552,024		(1,414)		(1,414)		550,611		29,624	29,624	7,111	12/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24918E-EL-0	DENVER COLO HEALTH & HOSP AUTH		11/12/2021	UMB BANK		1,053,250	900,000	1,001,979	990,642		(4,667)		(4,667)		985,975		67,274	67,274	21,533	12/01/2039
254845-QF-0	DISTRICT OF COLUMBIA WTR & SWR AUT		12/30/2021	Various		4,738,557	4,030,000	4,610,522	4,549,653		(52,111)		(52,111)		4,497,542		241,014	241,014	195,454	10/01/2049
263804-AT-3	DUBOIS PA HOSP AUTH HOSP REV		07/15/2021	MATURED		500,000	500,000	541,375	507,347		(7,347)		(7,347)		500,000				25,000	07/15/2021
26443C-AH-6	DUKE UNIVERSITY HEALTH SYSTEM INC		12/20/2021	CANTOR FITZGERALD		1,020,230	1,000,000	1,000,000	1,000,000						1,000,000		20,230	20,230	27,009	06/01/2029
26443C-AJ-2	DUKE UNIVERSITY HEALTH SYSTEM INC		12/20/2021	Various		918,847	900,000	900,000	900,000						900,000		18,847	18,847	24,603	06/01/2030
266780-EW-1	DURHAM N C		11/30/2021	JPMORGAN CHASE & CO.		2,222,878	2,125,000	2,125,000	2,125,000						2,125,000		97,878	97,878	52,910	12/01/2030
266780-FC-4	DURHAM N C		12/14/2021	TD SECURITIES		5,113,750	5,000,000	5,000,000	5,000,000						5,000,000		113,750	113,750	160,677	12/01/2042
270618-FM-8	EAST BATON ROUGE LA SEW COMMN		03/04/2021	Various		830,962	700,000	790,580	780,198		(1,576)		(1,576)		778,622		52,340	52,340	16,567	02/01/2038
270618-FP-1	EAST BATON ROUGE LA SEW COMMN		02/25/2021	UMB BANK		1,177,340	1,000,000	1,123,220	1,109,139		(2,036)		(2,036)		1,107,102		70,238	70,238	23,333	02/01/2040
270618-GQ-8	EAST BATON ROUGE LA SEW COMMN		01/21/2021	UMB BANK		514,305	500,000	500,000	500,000						500,000		14,305	14,305	3,583	02/01/2029
270773-AS-3	EAST BATON ROUGE PARISH LA SALES		10/07/2021	UMB BANK		314,619	265,000	296,739	293,584		(2,347)		(2,347)		291,237		23,382	23,382	12,691	08/01/2036
270773-AW-4	EAST BATON ROUGE PARISH LA SALES		04/15/2021	UMB BANK		276,720	235,000	257,877	255,628		(583)		(583)		255,046		21,674	21,674	6,481	08/01/2044
54628C-NW-8	EAST BATON ROUGE PARISH LA SALES T		03/30/2021	UMB BANK		496,365	500,000	500,000	500,000						500,000		(3,635)	(3,635)	5,361	08/01/2030
283062-DK-0	EL DORADO CALIF IRR DIST REV		12/24/2021	EXCHANGE		540,000	540,000	540,000	540,000						540,000				5,243	03/01/2022
283062-DQ-7	EL DORADO CALIF IRR DIST REV		11/30/2021	UNION BANK OF SWITZERLAND		3,745,386	3,740,000	3,740,000	3,740,000						3,740,000		5,386	5,386	79,043	03/01/2027
283062-DR-5	EL DORADO CALIF IRR DIST REV		12/01/2021	STIFEL CAPITAL MARKETS		3,751,370	3,740,000	3,740,000	3,740,000						3,740,000		11,370	11,370	91,802	03/01/2028
283365-KH-6	EL PASO CNTY COLO CTFS PARTN		12/01/2021	MATURED		200,000	200,000	218,846	204,996		(4,996)		(4,996)		200,000				10,000	12/01/2021
29087L-CU-0	EMERALD COAST FLA UTILS AUTH R		01/01/2021	MATURED		145,000	145,000	167,231	145,000						145,000				3,625	01/01/2021
74265L-T5-7	EMORY UNIVERSITY		12/15/2021	Various		6,129,519	5,000,000	5,912,050	5,865,247		(54,344)		(54,344)		5,810,903		318,615	318,615	199,456	09/01/2036
74265L-T6-5	EMORY UNIVERSITY		12/15/2021	MORGAN STANLEY		2,412,020	2,000,000	2,358,740	2,340,358		(30,919)		(30,919)		2,309,439		102,581	102,581	103,556	09/01/2037
74265L-T7-3	EMORY UNIVERSITY		12/15/2021	MORGAN STANLEY		2,705,378	2,250,000	2,644,493	2,624,319		(33,944)		(33,944)		2,590,375		115,002	115,002	116,500	09/01/2038
74265L-T8-1	EMORY UNIVERSITY		12/20/2021	MORGAN STANLEY		1,799,070	1,500,000	1,761,480	1,748,115		(22,817)		(22,817)		1,725,298		73,772	73,772	78,500	09/01/2039
74265L-T9-9	EMORY UNIVERSITY		12/30/2021	MESIROW FINANCIAL, INC.		777,426	650,000	760,695	755,048		(9,948)		(9,948)		745,100		32,326	32,326	34,811	09/01/2040
74265L-U2-2	EMORY UNIVERSITY		12/30/2021	MESIROW FINANCIAL, INC.		1,790,040	1,500,000	1,749,450	1,736,750		(22,381)		(22,381)		1,714,370		75,670	75,670	80,333	09/01/2041
295542-SP-0	ERIE PA WTR AUTH WTR REV		04/01/2021	UMB BANK		1,331,051	1,370,000	1,370,000	1,370,000						1,370,000		(38,949)	(38,949)	10,280	12/01/2032
295542-TE-4	ERIE PA WTR AUTH WTR REV		02/10/2021	UMB BANK		2,713,054	2,675,000	2,675,000	2,675,000						2,675,000		38,054	38,054	9,275	12/01/2029
29634E-DZ-2	ESCONDIDO CALIF WATER REV		12/22/2021	MORGAN STANLEY		1,492,800	1,250,000	1,424,288	1,406,657		(16,290)		(16,290)		1,390,367		102,433	102,433	66,111	09/01/2036
29634E-EA-6	ESCONDIDO CALIF WATER REV		12/22/2021	MORGAN STANLEY		1,608,971	1,350,000	1,530,684	1,512,455		(16,853)		(16,853)		1,495,602		113,368	113,368	71,400	09/01/2037
298191-U5-4	EUGENE ORE ELEC UTIL REV		02/17/2021	UMB BANK		1,198,941	1,130,000	1,130,000	1,130,000						1,130,000		68,941	68,941	17,570	08/01/2038
299488-FU-5	EVANSVILLE IND WTRWKS DIST		02/10/2021	UMB BANK		2,539,897	2,350,000	2,350,000	2,350,000						2,350,000		189,897	189,897	31,065	01/01/2031
299488-FW-1	EVANSVILLE IND WTRWKS DIST		01/19/2021	UMB BANK		917,914	850,000	850,000	850,000						850,000		67,914	67,914	11,809	01/01/2033
299488-FY-7	EVANSVILLE IND WTRWKS DIST		02/10/2021	UMB BANK		456,481	425,000	425,000	425,000						425,000		31,481	31,481	6,913	01/01/2035
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2021	SCHEDULED REDEMPTION		252	252	261	258		(6)		(6)		252				10	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2021	SCHEDULED REDEMPTION		2,142	2,142	2,193	2,177		(35)		(35)		2,142				80	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2021	SCHEDULED REDEMPTION		180	180	187	187		(7)		(7)		180				7	01/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2021	SCHEDULED REDEMPTION		522	522	540	541		(19)		(19)		522				10	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2021	SCHEDULED REDEMPTION		1,409	1,409	1,449	1,450		(41)		(41)		1,409				62	06/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		11/01/2021	SCHEDULED REDEMPTION		98,108	98,108	101,573	102,207		(4,099)		(4,099)		98,108				5,288	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2021	SCHEDULED REDEMPTION		2,400	2,400	2,483	2,517		(117)		(117)		2,400				97	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		12/01/2021	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	08/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2021	SCHEDULED REDEMPTION		87	87	90	90		(2)		(2)		87				4	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2021	SCHEDULED REDEMPTION		60	60	62	63		(3)		(3)		60				3	09/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2021	SCHEDULED REDEMPTION		63	63	65	65		(2)		(2)		63				3	12/01/2034
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2021	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28				1	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2021	SCHEDULED REDEMPTION		544	544	551	551		(7)		(7)		544				22	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2021	SCHEDULED REDEMPTION		105	105	108	105						105				5	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2021	SCHEDULED REDEMPTION		2,156	2,156	2,203	2,168		(12)		(12)		2,156				90	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2021	SCHEDULED REDEMPTION		2,712	2,712	2,602	2,672		40		40		2,712				100	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2021	SCHEDULED REDEMPTION		3,989	3,989	4,074	4,021		(32)		(32)		3,989				165	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2021	SCHEDULED REDEMPTION		980	980	999	988		(8)		(8)		980				42	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2021	SCHEDULED REDEMPTION		458	458	470	467		(8)		(8)		458				18	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2021	SCHEDULED REDEMPTION		9	9	9	9						9					05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2021	SCHEDULED REDEMPTION		3,110	3,110	3,186	3,235		(124)		(124)		3,110				129	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2021	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2021	SCHEDULED REDEMPTION		921	921	944	944		(23)		(23)		921				34	03/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2021	SCHEDULED REDEMPTION		1,494	1,494	1,531	1,525		(30)		(30)		1,494				53	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2021	SCHEDULED REDEMPTION		149	149	153	157		(8)		(8)		149				4	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2021	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2021	SCHEDULED REDEMPTION		834	834	854	865		(31)		(31)		834				34	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2021	SCHEDULED REDEMPTION		271	271	280	294		(24)		(24)		271				11	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2021	SCHEDULED REDEMPTION		331	331	339	345		(14)		(14)		331				14	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2021	SCHEDULED REDEMPTION		159	159	165	165		(5)		(5)		159				6	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2021	SCHEDULED REDEMPTION		273	273	283	282		(9)		(9)		273				11	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2021	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2021	SCHEDULED REDEMPTION		2,892	2,892	2,958	2,941		(49)		(49)		2,892				144	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2021	SCHEDULED REDEMPTION		299	299	306	304		(5)		(5)		299				11	12/01/2028
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		12/01/2021	SCHEDULED REDEMPTION		234	234	240	239		(5)		(5)		234				9	02/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2021	SCHEDULED REDEMPTION		219	219	224	225		(6)		(6)		219				8	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		12/01/2021	SCHEDULED REDEMPTION		2,317	2,317	2,370	2,375		(58)		(58)		2,317				133	04/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2021	SCHEDULED REDEMPTION		602	602	583	585		17		17		602				26	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2021	SCHEDULED REDEMPTION		109	109	108	108		1		1		109				6	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2021	SCHEDULED REDEMPTION		481	481	479	461		21		21		481				21	08/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2021	SCHEDULED REDEMPTION		161	161	165	167		(6)		(6)		161				5	01/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2021	SCHEDULED REDEMPTION		287	287	277	273		14		14		287				12	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2021	SCHEDULED REDEMPTION		519	519	532	537		(18)		(18)		519				23	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2021	SCHEDULED REDEMPTION		2,323	2,323	2,376	2,372		(49)		(49)		2,323				67	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2021	SCHEDULED REDEMPTION		49	49	48	47		2		2		49				2	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2021	SCHEDULED REDEMPTION		112	112	113	113						112				5	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2021	SCHEDULED REDEMPTION		147	147	146	146		1		1		147				6	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2021	SCHEDULED REDEMPTION		6,141	6,141	6,291	6,360		(219)		(219)		6,141				273	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2021	SCHEDULED REDEMPTION		813	813	809	805		8		8		813				23	03/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2021	SCHEDULED REDEMPTION		71	71	74	74		(2)		(2)		71				3	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2021	SCHEDULED REDEMPTION		783	783	810	828		(45)		(45)		783				32	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2021	SCHEDULED REDEMPTION		471	471	487	488		(17)		(17)		471				23	03/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		01/01/2021	SCHEDULED REDEMPTION		1,430	1,430	1,472	1,469		(40)		(40)		1,430				8	03/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2021	SCHEDULED REDEMPTION		138	138	143	144		(6)		(6)		138				6	05/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2021	SCHEDULED REDEMPTION		12,444	12,444	12,875	12,846		(403)		(403)		12,444				584	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2021	SCHEDULED REDEMPTION		49	49	49	49						49				2	08/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2021	SCHEDULED REDEMPTION		1,158	1,158	1,152	1,150		8		8		1,158				47	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2021	SCHEDULED REDEMPTION		350	350	363	364		(14)		(14)		350				8	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2021	SCHEDULED REDEMPTION		826	826	855	850		(24)		(24)		826				33	03/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2021	SCHEDULED REDEMPTION		274	274	279	279		(5)		(5)		274				9	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		07/01/2021	SCHEDULED REDEMPTION		4,977	4,977	4,994	4,996		(19)		(19)		4,977				117	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		04/01/2021	SCHEDULED REDEMPTION		6,220	6,220	6,338	6,260		(40)		(40)		6,220				129	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		12/01/2021	SCHEDULED REDEMPTION		1,004	1,004	1,008	1,007		(3)		(3)		1,004				50	08/01/2023
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2021	SCHEDULED REDEMPTION		537	537	556	552		(15)		(15)		537				22	01/01/2028
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		12/01/2021	SCHEDULED REDEMPTION		281,258	281,258	291,168	288,136		(6,878)		(6,878)		281,258				4,930	04/01/2032
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2021	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2021	SCHEDULED REDEMPTION		526	526	534	531		(5)		(5)		526				21	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2021	SCHEDULED REDEMPTION		16	16	16	16						16				1	12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2021	SCHEDULED REDEMPTION		111	111	115	121		(10)		(10)		111				5	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2021	SCHEDULED REDEMPTION		3,110	3,110	3,217	3,390		(280)		(280)		3,110				125	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2021	SCHEDULED REDEMPTION		807	807	835	873		(66)		(66)		807				34	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2021	SCHEDULED REDEMPTION		510	510	528	528		(18)		(18)		510				20	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2021	SCHEDULED REDEMPTION		77	77	78	78		(2)		(2)		77				2	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2021	SCHEDULED REDEMPTION		141	141	146	147		(6)		(6)		141				6	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2021	SCHEDULED REDEMPTION		96	96	97	97		(2)		(2)		96				4	10/01/2036
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		11/01/2021	SCHEDULED REDEMPTION		9,136	9,136	9,581	9,207		(71)		(71)		9,136				200	12/01/2021
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		12/01/2021	SCHEDULED REDEMPTION		13,661	13,661	14,244	13,836		(175)		(175)		13,661				426	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		12/01/2021	SCHEDULED REDEMPTION		9,251	9,251	9,638	9,361		(110)		(110)		9,251				287	09/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		12/01/2021	SCHEDULED REDEMPTION		17,186	17,186	17,863	17,397		(211)		(211)		17,186				472	10/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		12/01/2021	SCHEDULED REDEMPTION		13,433	13,433	14,011	13,616		(184)		(184)		13,433				446	12/01/2022
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2021	SCHEDULED REDEMPTION		121,668	121,671	126,466	123,679		(2,011)		(2,011)		121,671				3,294	02/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		12/01/2021	SCHEDULED REDEMPTION		20,622	20,622	21,367	20,983		(361)		(361)		20,622				570	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		12/01/2021	SCHEDULED REDEMPTION		9,648	9,648	10,010	9,827		(178)		(178)		9,648				267	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		12/01/2021	SCHEDULED REDEMPTION		30,616	30,616	31,751	31,100		(483)		(483)		30,616				871	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2021	SCHEDULED REDEMPTION		29,159	29,159	30,185	29,708		(549)		(549)		29,159				798	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2021	SCHEDULED REDEMPTION		10,677	10,677	11,071	10,937		(260)		(260)		10,677				285	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2021	SCHEDULED REDEMPTION		26,082	26,082	27,093	26,674		(592)		(592)		26,082				732	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2021	SCHEDULED REDEMPTION		29,531	29,531	30,695	30,234		(703)		(703)		29,531				841	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2021	SCHEDULED REDEMPTION		13,514	13,514	14,013	13,672		(158)		(158)		13,514				395	12/01/2022
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2021	SCHEDULED REDEMPTION		38,779	38,779	40,308	39,744		(964)		(964)		38,779				1,071	04/01/2024
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		12/01/2021	Various		12,153	12,153	12,668	12,239		(86)		(86)		12,153				296	12/01/2021
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		12/01/2021	SCHEDULED REDEMPTION		12,870	12,870	13,505	12,979		(109)		(109)		12,870				397	01/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		12/01/2021	SCHEDULED REDEMPTION		27,719	27,719	29,088	28,016		(297)		(297)		27,719				779	12/01/2022
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2021	SCHEDULED REDEMPTION		18,682	18,682	19,340	19,053		(371)		(371)		18,682				544	05/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2021	SCHEDULED REDEMPTION		19,683	19,683	20,655	19,962		(278)		(278)		19,683				598	12/01/2022
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2021	SCHEDULED REDEMPTION		20,023	20,023	21,011	20,696		(673)		(673)		20,023				655	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2021	SCHEDULED REDEMPTION		4,482	4,482	4,640	4,491		(9)		(9)		4,482				139	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2021	SCHEDULED REDEMPTION		16,774	16,774	17,372	17,196		(422)		(422)		16,774				453	11/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2021	SCHEDULED REDEMPTION		28,664	28,664	30,079	29,192		(528)		(528)		28,664				929	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		12/01/2021	SCHEDULED REDEMPTION		505,194	505,194	528,244	517,464		(12,269)		(12,269)		505,194				11,155	03/01/2027
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		12/01/2021	SCHEDULED REDEMPTION		494,221	494,221	516,210	506,178		(11,957)		(11,957)		494,221				8,641	05/01/2027
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		12/01/2021	SCHEDULED REDEMPTION		481,993	481,993	503,570	493,518		(11,525)		(11,525)		481,993				8,443	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2021	SCHEDULED REDEMPTION		1,217	1,217	1,189	1,198		19		19		1,217				45	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2021	SCHEDULED REDEMPTION		11,321	11,321	11,059	11,141		180		180		11,321				442	08/01/2028
31365D-JD-8	FED NATL MTG ASSOC #124560		12/01/2021	SCHEDULED REDEMPTION		113	113	116	113						113				6	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653		12/01/2021	SCHEDULED REDEMPTION		24	24	24	24						24				1	01/01/2023
31367U-2S-3	FED NATL MTG ASSOC #179985		12/01/2021	SCHEDULED REDEMPTION		77	77	80	77						77				3	09/01/2022
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2021	SCHEDULED REDEMPTION		1,935	1,935	1,988	1,905		29		29		1,935				61	12/01/2024
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2021	SCHEDULED REDEMPTION		1,581	1,581	1,641	1,700		(119)		(119)		1,581				58	03/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2021	SCHEDULED REDEMPTION		1,398	1,398	1,451	1,517		(120)		(120)		1,398				42	11/01/2030
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2021	SCHEDULED REDEMPTION		1,533	1,533	1,591	1,660		(127)		(127)		1,533				75	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2021	SCHEDULED REDEMPTION		71	71	73	77		(6)		(6)		71				3	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2021	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2021	SCHEDULED REDEMPTION		2,683	2,683	2,773	2,892		(209)		(209)		2,683				66	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2021	SCHEDULED REDEMPTION		128	128	130	130		(2)		(2)		128				7	09/01/2031
31371K-JY-8	FED NATL MTG ASSOC #254179		12/01/2021	SCHEDULED REDEMPTION		1,175	1,175	1,211	1,155		19		19		1,175				30	01/01/2022
31371K-NV-9	FED NATL MTG ASSOC #254304		12/01/2021	SCHEDULED REDEMPTION		834	834	860	831		4		4		834				28	05/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2021	SCHEDULED REDEMPTION		64	64	66	62		2		2		64				2	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440		12/01/2021	SCHEDULED REDEMPTION		696	696	717	699		(3)		(3)		696				24	08/01/2022
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2021	SCHEDULED REDEMPTION		705	705	647	668		37		37		705				20	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2021	SCHEDULED REDEMPTION		8,969	8,969	9,290	9,116		(147)		(147)		8,969				221	10/01/2023
31373P-JK-5	FED NATL MTG ASSOC #299166		01/01/2021	SCHEDULED REDEMPTION		179	179	188	179						179				1	10/01/2021
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2021	SCHEDULED REDEMPTION		178	178	180	180		(2)		(2)		178				9	06/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2021	SCHEDULED REDEMPTION		1,839	1,839	1,847	1,846		(7)		(7)		1,839				92	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2021	SCHEDULED REDEMPTION		198	198	203	200		(2)		(2)		198				9	12/01/2027
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2021	SCHEDULED REDEMPTION		990	990	1,021	998		(8)		(8)		990				37	01/01/2023
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2021	SCHEDULED REDEMPTION		5,300	5,300	5,435	5,397		(97)		(97)		5,300				248	07/01/2027
31382W-DR-0	FED NATL MTG ASSOC #494312		12/01/2021	SCHEDULED REDEMPTION		254	254	251	251		3		3		254				12	04/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2021	SCHEDULED REDEMPTION		70	70	70	70						70				4	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2021	SCHEDULED REDEMPTION		464	464	459	458		6		6		464				10	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		01/01/2021	SCHEDULED REDEMPTION		4,479	4,479	4,497	4,497		(18)		(18)		4,479				30	08/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2021	SCHEDULED REDEMPTION		329	329	342	349		(20)		(20)		329				16	09/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2021	SCHEDULED REDEMPTION		447	447	452	452		(5)		(5)		447				22	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2021	SCHEDULED REDEMPTION		157	157	157	158						157				7	09/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2021	SCHEDULED REDEMPTION		158	158	164	168		(10)		(10)		158				6	02/01/2030
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2021	SCHEDULED REDEMPTION		2,022	2,022	2,078	2,131		(110)		(110)		2,022				74	11/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2021	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/01/2029
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2021	SCHEDULED REDEMPTION		401	401	403	402		(2)		(2)		401				20	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2021	SCHEDULED REDEMPTION		12	12	12	12						12				1	01/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384P-YX-7	FED NATL MTG ASSOC #530026		12/01/2021	SCHEDULED REDEMPTION		820	820	824	824		(3)		(3)		820				42	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504		12/01/2021	SCHEDULED REDEMPTION		566	566	568	568		(2)		(2)		566				28	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2021	SCHEDULED REDEMPTION		89	89	90	90		(1)		(1)		89				5	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2021	SCHEDULED REDEMPTION		1,892	1,892	1,964	2,025		(134)		(134)		1,892				25	04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2021	SCHEDULED REDEMPTION		453	453	455	455		(2)		(2)		453				22	03/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2021	SCHEDULED REDEMPTION		401	401	416	431		(30)		(30)		401				20	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2021	SCHEDULED REDEMPTION		126	126	131	138		(12)		(12)		126				6	05/01/2030
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2021	SCHEDULED REDEMPTION		927	927	963	836		90		90		927				31	08/01/2030
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2021	SCHEDULED REDEMPTION		352	352	366	381		(29)		(29)		352				15	01/01/2031
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2021	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2021	SCHEDULED REDEMPTION		122	122	126	133		(12)		(12)		122				6	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2021	SCHEDULED REDEMPTION		68	68	70	75		(7)		(7)		68				4	04/01/2031
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2021	SCHEDULED REDEMPTION		64	64	67	69		(5)		(5)		64				3	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2021	SCHEDULED REDEMPTION		478	478	506	523		(45)		(45)		478				25	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2021	SCHEDULED REDEMPTION		143	143	149	156		(13)		(13)		143				7	04/01/2030
31384X-WN-4	FED NATL MTG ASSOC #537153		04/01/2021	SCHEDULED REDEMPTION		2,769	2,769	2,876	2,891		(121)		(121)		2,769				72	05/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		04/01/2021	SCHEDULED REDEMPTION		3,106	3,106	3,150	3,146		(40)		(40)		3,106				77	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735		12/01/2021	SCHEDULED REDEMPTION		510	510	512	512		(2)		(2)		510				33	04/01/2030
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2021	SCHEDULED REDEMPTION		570	570	592	597		(27)		(27)		570				25	06/01/2030
31385B-3M-5	FED NATL MTG ASSOC #540004		07/01/2021	SCHEDULED REDEMPTION		284	284	285	285		(1)		(1)		284				12	05/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2021	SCHEDULED REDEMPTION		143	143	149	150		(7)		(7)		143				7	05/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2021	SCHEDULED REDEMPTION		113	113	117	116		(3)		(3)		113				5	07/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2021	SCHEDULED REDEMPTION		160	160	160	160		(1)		(1)		160				9	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2021	SCHEDULED REDEMPTION		164	164	170	175		(11)		(11)		164				8	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2021	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2021	SCHEDULED REDEMPTION		1,458	1,458	1,499	1,588		(130)		(130)		1,458				84	08/01/2031
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2021	SCHEDULED REDEMPTION		126	126	129	129		(3)		(3)		126				6	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2021	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	08/01/2030
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2021	SCHEDULED REDEMPTION		487	487	506	528		(41)		(41)		487				22	09/01/2030
31385W-J8-3	FED NATL MTG ASSOC #554787		12/01/2021	SCHEDULED REDEMPTION		1,710	1,710	1,716	1,715		(6)		(6)		1,710				86	10/01/2023
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2021	SCHEDULED REDEMPTION		29	29	30	32		(2)		(2)		29				2	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		12/01/2021	SCHEDULED REDEMPTION		93	93	95	94		(2)		(2)		93				4	02/01/2031
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2021	SCHEDULED REDEMPTION		101	101	104	108		(8)		(8)		101				4	12/01/2030
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2021	SCHEDULED REDEMPTION		3,552	3,552	3,602	3,597		(46)		(46)		3,552				222	12/01/2030
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2021	SCHEDULED REDEMPTION		389	389	398	397		(8)		(8)		389				20	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2021	SCHEDULED REDEMPTION		31	31	33	34		(3)		(3)		31				2	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2021	SCHEDULED REDEMPTION		1,121	1,121	1,164	1,161		(39)		(39)		1,121				52	03/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2021	SCHEDULED REDEMPTION		432	432	446	445		(13)		(13)		432				20	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2021	SCHEDULED REDEMPTION		1,688	1,688	1,714	1,715		(27)		(27)		1,688				84	12/01/2030
31386S-T5-6	FED NATL MTG ASSOC #572172		12/01/2021	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	01/01/2031
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2021	SCHEDULED REDEMPTION		54	54	56	57		(3)		(3)		54				3	02/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688		12/01/2021	SCHEDULED REDEMPTION		1,675	1,675	1,682	1,681		(7)		(7)		1,675				84	03/01/2031
31387U-TJ-0	FED NATL MTG ASSOC #594653		12/01/2021	SCHEDULED REDEMPTION		442	442	457	456		(14)		(14)		442				23	06/01/2031
31388D-Y7-7	FED NATL MTG ASSOC #602034		12/01/2021	SCHEDULED REDEMPTION		233	233	242	253		(21)		(21)		233				11	08/01/2031
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2021	SCHEDULED REDEMPTION		390	390	402	401		(11)		(11)		390				21	07/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2021	SCHEDULED REDEMPTION		9,589	9,589	9,589	9,589						9,589				366	10/01/2031
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2021	SCHEDULED REDEMPTION		353	353	367	377		(24)		(24)		353				16	02/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2021	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				3	03/01/2032
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2021	SCHEDULED REDEMPTION		5,996	5,996	5,996	5,996						5,996				224	12/01/2031
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2021	SCHEDULED REDEMPTION		4,501	4,501	4,640	4,638		(137)		(137)		4,501				210	03/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605		12/01/2021	SCHEDULED REDEMPTION		168	168	175	177		(8)		(8)		168				8	04/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2021	SCHEDULED REDEMPTION		1,617	1,617	1,666	1,661		(44)		(44)		1,617				76	07/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2021	SCHEDULED REDEMPTION		5,000	5,000	5,035	5,034		(35)		(35)		5,000				71	11/01/2032
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2021	SCHEDULED REDEMPTION		16,545	16,545	17,225	17,673		(1,128)		(1,128)		16,545				567	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2021	SCHEDULED REDEMPTION		83,130	83,130	83,130	83,130						83,130				2,220	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2021	SCHEDULED REDEMPTION		53,665	53,665	53,665	53,665						53,665				2,143	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2021	SCHEDULED REDEMPTION		9,596	9,596	9,596	9,596						9,596				293	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2021	SCHEDULED REDEMPTION		36,444	36,444	36,444	36,444						36,444				1,136	07/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2021	SCHEDULED REDEMPTION		28,316	28,316	28,316	28,316						28,316				885	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2021	SCHEDULED REDEMPTION		20,430	20,430	20,430	20,430						20,430				346	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349		12/01/2021	SCHEDULED REDEMPTION		3,433	3,433	3,348	3,361		72		72		3,433				168	11/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2021	SCHEDULED REDEMPTION		35,995	35,995	35,995	35,995						35,995				1,116	02/01/2036
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2021	Various		267	267	275	268						267				4	06/01/2021
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2021	SCHEDULED REDEMPTION		41,761	41,761	43,640	42,396		(635)		(635)		41,761				1,152	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2021	SCHEDULED REDEMPTION		13,884	13,884	13,884	13,884						13,884				433	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2021	SCHEDULED REDEMPTION		74,586	74,586	74,586	74,586						74,586				863	03/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2021	SCHEDULED REDEMPTION		11,976	11,976	11,976	11,976						11,976				375	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2021	SCHEDULED REDEMPTION		3,467	3,467	3,374	3,398		70		70		3,467				60	11/01/2036
31411R-ES-3	FED NATL MTG ASSOC #912845		12/01/2021	SCHEDULED REDEMPTION		19,360	19,360	20,085	19,464		(104)		(104)		19,360				535	04/01/2022
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2021	SCHEDULED REDEMPTION		18,459	18,459	18,459	18,459						18,459				636	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328		12/01/2021	SCHEDULED REDEMPTION		27,310	27,310	28,443	27,532		(221)		(221)		27,310				876	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092		12/01/2021	SCHEDULED REDEMPTION		16,409	16,409	17,150	16,574		(165)		(165)		16,409				457	03/01/2022
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2021	SCHEDULED REDEMPTION		60,352	60,352	62,488	61,307		(955)		(955)		60,352				1,855	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2021	SCHEDULED REDEMPTION		75,214	75,214	77,999	76,445		(1,231)		(1,231)		75,214				2,011	12/01/2023
31413D-UQ-8	FED NATL MTG ASSOC #942591		12/01/2021	SCHEDULED REDEMPTION		10,811	10,811	11,259	10,914		(103)		(103)		10,811				340	08/01/2022
31413M-HA-8	FED NATL MTG ASSOC #949425		12/01/2021	SCHEDULED REDEMPTION		18,070	18,070	18,747	18,318		(248)		(248)		18,070				552	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302		12/01/2021	SCHEDULED REDEMPTION		99,359	99,359	108,006	101,851		(2,492)		(2,492)		99,359				3,020	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		12/01/2021	SCHEDULED REDEMPTION		31,919	31,919	33,268	32,564		(645)		(645)		31,919				1,046	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		12/01/2021	SCHEDULED REDEMPTION		13,435	13,435	13,910	13,654		(219)		(219)		13,435				371	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2021	SCHEDULED REDEMPTION		1,281	1,281	1,307	1,313		(32)		(32)		1,281				40	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2021	SCHEDULED REDEMPTION		27,242	27,242	28,235	27,590		(348)		(348)		27,242				1,061	09/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2021	SCHEDULED REDEMPTION		21,425	21,425	22,314	21,719		(294)		(294)		21,425				548	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2021	SCHEDULED REDEMPTION		30,784	30,784	32,085	31,447		(663)		(663)		30,784				980	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		12/01/2021	SCHEDULED REDEMPTION		446,013	446,013	466,641	457,792		(11,779)		(11,779)		446,013				8,158	05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		12/01/2021	SCHEDULED REDEMPTION		576,307	576,307	602,804	589,196		(12,889)		(12,889)		576,307				9,765	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		12/01/2021	SCHEDULED REDEMPTION		454,407	454,407	475,299	465,942		(11,535)		(11,535)		454,407				7,205	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084		12/01/2021	SCHEDULED REDEMPTION		264,295	264,295	278,748	273,651		(9,356)		(9,356)		264,295				5,185	06/01/2032
34160K-AU-4	FLORIDA ST DEPT TRANSN FING CO		03/22/2021	BARCLAYS		6,194,539	5,395,000	6,293,429	6,293,429		(55,001)		(55,001)		6,238,429		(43,890)	(43,890)	57,697	07/01/2024
34281P-TZ-6	FLORIDA ST GOV UTIL AUTH FT MYERS		12/27/2021	Various		3,314,295	2,795,000	3,151,027	3,106,331		(31,110)		(31,110)		3,075,221		239,074	239,074	136,129	10/01/2035
34281P-UB-7	FLORIDA ST GOV UTIL AUTH FT MYERS		12/23/2021	MORGAN STANLEY		2,283,339	1,935,000	2,163,078	2,134,575		(20,364)		(20,364)		2,114,211		169,128	169,128	96,105	10/01/2037
34281P-SQ-7	FLORIDA ST GOVERNMENTAL UTIL A		10/01/2021	MATURED		110,000	110,000	118,206	112,475		(2,475)		(2,475)		110,000				5,500	10/01/2021
34281P-TF-0	FLORIDA ST GOVERNMENTAL UTIL A		03/02/2021	UMB BANK		379,014	300,000	348,240	340,739		(759)		(759)		339,980		39,034	39,034	6,375	10/01/2036
34281P-VA-8	FLORIDA ST GOVT UTIL AUTH ALOHA		03/04/2021	UNION BANK OF SWITZERLAND		624,575	535,000	607,605	599,942		(1,239)		(1,239)		598,703		25,872	25,872	9,333	10/01/2040
31392F-ES-2	FNR 2002-71 AP RMBS		12/01/2021	SCHEDULED REDEMPTION		84,709	84,709	86,165	85,050		(341)		(341)		84,709				2,686	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS		12/01/2021	SCHEDULED REDEMPTION		117,082	117,082	125,110	123,552		(6,470)		(6,470)		117,082				2,831	03/25/2041
34710R-AM-2	FORT COLLINS COLO ELEC UTIL EN		03/03/2021	UMB BANK		1,248,320	1,000,000	1,177,740	1,137,076		(2,959)		(2,959)		1,134,117		114,203	114,203	13,056	12/01/2033
34710R-AN-0	FORT COLLINS COLO ELEC UTIL EN		03/03/2021	UMB BANK		2,177,735	1,750,000	2,052,785	1,983,646		(5,034)		(5,034)		1,978,612		199,123	199,123	22,847	12/01/2034
34710R-AP-5	FORT COLLINS COLO ELEC UTIL EN		03/02/2021	D.A. DAVIDSON & CO.		2,084,258	1,680,000	1,962,778	1,898,332		(4,622)		(4,622)		1,893,710		190,548	190,548	21,700	12/01/2035
114894-YT-9	FORT LAUDERDALE HOLLYWOOD INTL AIR		06/09/2021	Various		1,654,032	1,440,000	1,565,942	1,553,509		(4,469)		(4,469)		1,549,040		104,992	104,992	48,117	10/01/2049
114894-ZU-5	FORT LAUDERDALE HOLLYWOOD INTL AIR		12/15/2021	Various		5,188,170	5,000,000	5,000,000	5,000,000						5,000,000		188,170	188,170	168,556	10/01/2033
353204-AN-0	FRANKLIN CNTY OHIO SALES TAX R		03/01/2021	Various		2,367,220	2,000,000	2,173,300	2,133,454		(2,784)		(2,784)		2,130,670		236,550	236,550	20,444	06/01/2031
353204-AP-5	FRANKLIN CNTY OHIO SALES TAX R		03/01/2021	PIPER JAFFRAY INC.		903,105	765,000	825,802	811,865		(975)		(975)		810,890		92,215	92,215	7,820	06/01/2032
355611-AA-2	FRED HUTCHINSON CANCER		10/28/2021	Various		4,350,304	3,765,000	3,765,000	3,765,000						3,765,000		585,304	585,304	194,510	01/01/2050
366133-LF-1	GARLAND TEX ELEC UTIL SYS REV		03/01/2021	MATURED		305,000	305,000	319,735	305,925		(925)		(925)		305,000				6,100	03/01/2021
366133-LR-5	GARLAND TEX ELEC UTIL SYS REV		08/25/2021	UMB BANK		463,352	370,000	429,259	415,356		(3,706)		(3,706)		411,651		51,701	51,701	18,169	03/01/2031
366133-LS-3	GARLAND TEX ELEC UTIL SYS REV		08/18/2021	UMB BANK		124,839	100,000	115,562	111,918		(953)		(953)		110,965		13,874	13,874	4,847	03/01/2032
37310P-AE-1	GEORGETOWN UNIVERSITY		04/28/2021	HILLTOP SECURITIES INC		982,950	1,000,000	1,000,000	1,000,000						1,000,000		(17,050)	(17,050)	13,045	04/01/2030
373283-CF-5	GEORGIA MUN ASSN INC CTFS PART		12/01/2021	MATURED		200,000	200,000	222,476	205,605		(5,605)		(5,605)		200,000				10,000	12/01/2021
375290-DJ-9	GILBERT ARIZ PUB FACS MUN PPTY		07/01/2021	MATURED		1,000,000	1,000,000	1,109,780	1,015,956		(15,956)		(15,956)		1,000,000				50,000	07/01/2021
38375D-F2-9	GNR 2008-94 JB RMBS		12/01/2021	SCHEDULED REDEMPTION		26,893	26,893	30,061	30,028		(3,135)		(3,135)		26,893				799	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS		12/01/2021	SCHEDULED REDEMPTION		47,539	47,539	51,195	50,337		(2,798)		(2,798)		47,539				1,149	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS		12/01/2021	SCHEDULED REDEMPTION		56,106	56,106	60,301	58,510		(2,405)		(2,405)		56,106				1,366	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS		12/01/2021	SCHEDULED REDEMPTION		301,246	301,246	324,070	313,337		(12,091)		(12,091)		301,246				6,420	04/16/2041
54628C-NT-5	GOLFSMITH INTERNATIONAL HOLDINGS I		12/22/2021	UMB BANK		726,011	735,000	735,000	735,000						735,000		(8,989)	(8,989)	14,525	08/01/2027
385630-AS-7	GRAND ISLAND NEB COMB UTIL		03/17/2021	UMB BANK		419,844	410,000	410,000	410,000						410,000		9,844	9,844	3,799	08/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
385630-BG-2	GRAND ISLAND NEB COMB UTIL		12/30/2021	UMB BANK		1,010,300	830,000	1,009,795	1,007,803		(10,219)		(10,219)		997,584		12,716	12,716	23,569	08/15/2034
385630-BH-0	GRAND ISLAND NEB COMB UTIL		12/30/2021	UMB BANK		446,501	375,000	455,100	454,214		(7,715)		(7,715)		446,499		2	2	16,833	08/15/2035
385630-BJ-6	GRAND ISLAND NEB COMB UTIL		12/30/2021	UMB BANK		517,126	425,000	513,230	512,257		(5,079)		(5,079)		507,178		9,948	9,948	12,244	08/15/2036
385630-BK-3	GRAND ISLAND NEB COMB UTIL		12/30/2021	UMB BANK		474,148	400,000	481,844	480,943		(7,852)		(7,852)		473,091		1,057	1,057	17,956	08/15/2037
387874-XQ-8	GRANT CNTY WASH PUB UTIL DIST		04/08/2021	UMB BANK		280,493	220,000	267,872	254,659		(1,278)		(1,278)		253,381		27,113	27,113	8,586	01/01/2028
387874-YJ-3	GRANT CNTY WASH PUB UTIL DIST		12/01/2021	UMB BANK		1,499,803	1,440,000	1,440,000	1,440,000						1,440,000		59,803	59,803	46,715	01/01/2027
39081H-CN-0	GREAT LAKES WATER AUTHORITY MI - S		01/14/2021	UMB BANK		951,966	900,000	900,000	900,000						900,000		51,966	51,966	11,795	07/01/2030
39081H-CQ-3	GREAT LAKES WATER AUTHORITY MI - S		01/15/2021	UMB BANK		967,167	900,000	900,000	900,000						900,000		67,167	67,167	12,653	07/01/2032
39081H-CW-0	GREAT LAKES WATER AUTHORITY MI - S		01/11/2021	UMB BANK		492,269	450,000	450,000	450,000						450,000		42,269	42,269	16,960	07/01/2044
39167J-DV-4	GREATER CLEVELAND REGL TRAN AU		08/02/2021	UMB BANK		1,289,904	1,000,000	1,215,300	1,183,675		(8,532)		(8,532)		1,175,143		114,761	114,761	25,817	12/01/2036
39167J-DX-0	GREATER CLEVELAND REGL TRAN AU		04/08/2021	UMB BANK		2,365,090	1,865,000	2,249,992	2,193,662		(9,726)		(9,726)		2,183,937		181,153	181,153	33,655	12/01/2038
39167J-DY-8	GREATER CLEVELAND REGL TRAN AU		03/02/2021	RBC DOMINION SECURITIES		1,257,630	1,000,000	1,202,510	1,172,932		(3,221)		(3,221)		1,169,711		87,919	87,919	12,917	12/01/2039
392274-G8-3	GREATER ORLANDO AVIATION AUTH		09/27/2021	PRE-REFUNDING		785,380	740,000	877,425	801,786		(16,283)		(16,283)		785,503		(123)	(123)	36,589	10/01/2023
392274-V7-8	GREATER ORLANDO AVIATION AUTH		10/15/2021	EXCHANGE		1,128,902	1,000,000	1,223,700	1,148,107		(19,205)		(19,205)		1,128,902				51,944	10/01/2026
392274-V8-6	GREATER ORLANDO AVIATION AUTH		10/15/2021	EXCHANGE		1,143,607	1,000,000	1,229,820	1,161,116		(17,509)		(17,509)		1,143,607				51,944	10/01/2027
392274-2E-5	GREATER ORLANDO AVIATION AUTH FLA		12/30/2021	MESIROW FINANCIAL, INC.		3,394,600	2,750,000	3,327,583	3,263,486		(53,286)		(53,286)		3,210,200		184,400	184,400	172,639	10/01/2044
39448P-BP-6	GREENE CNTY MO CTFS PARTN		09/01/2021	MATURED		310,000	310,000	328,321	314,206		(4,206)		(4,206)		310,000				12,400	09/01/2021
39448P-BZ-4	GREENE CNTY MO CTFS PARTN		03/02/2021	Various		1,449,033	1,230,000	1,307,982	1,292,138		(1,248)		(1,248)		1,290,890		158,143	158,143	25,010	09/01/2031
39448P-CA-8	GREENE CNTY MO CTFS PARTN		03/03/2021	D.A. DAVIDSON & CO.		821,737	700,000	740,712	732,460		(661)		(661)		731,799		89,938	89,938	14,311	09/01/2032
39448P-CB-6	GREENE CNTY MO CTFS PARTN		03/03/2021	Various		819,450	700,000	735,847	728,605		(574)		(574)		728,031		91,419	91,419	14,256	09/01/2033
39448P-CC-4	GREENE CNTY MO CTFS PARTN		03/01/2021	UMB BANK		1,474,863	1,185,000	1,361,411	1,325,554		(2,779)		(2,779)		1,322,775		152,088	152,088	29,954	09/01/2034
875161-DC-2	H LEE MOFFITT CANCER CTR AND RESEA		12/29/2021	Various		1,629,659	1,400,000	1,535,590	1,529,506		(7,724)		(7,724)		1,521,782		107,877	107,877	64,893	07/01/2045
875161-DD-0	H LEE MOFFITT CANCER CTR AND RESEA		04/15/2021	Various		2,062,270	1,645,000	1,978,310	1,963,207		(7,890)		(7,890)		1,955,318		106,952	106,952	64,393	07/01/2050
407846-ER-1	HAMILTON OHIO WTRWKS REV		03/19/2021	UMB BANK		645,484	540,000	607,640	600,837		(1,409)		(1,409)		599,429		46,055	46,055	9,480	10/15/2036
41422E-FU-2	HARRIS CNTY TEX MET TRAN AUTH		11/01/2021	MATURED		150,000	150,000	180,219	154,697		(4,697)		(4,697)		150,000				7,500	11/01/2021
41422E-KM-4	HARRIS CNTY TEX MET TRAN AUTH		12/01/2021	KEYCORP		2,119,115	2,075,000	2,075,000	2,075,000						2,075,000		44,115	44,115	45,618	11/01/2027
41423P-AC-1	HARRIS CNTY TEX TOLL RD REV		08/15/2021	MATURED		500,000	500,000	554,025	509,943		(9,943)		(9,943)		500,000				25,000	08/15/2021
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2021	ASSIGNMENT OF SECURITIES		275,000	275,000	271,337	274,159		113		113		274,272		728	728	17,325	06/01/2025
414009-NW-6	HARRIS COUNTY CULTURAL EDUCATION F		01/06/2021	PIPER JAFFRAY INC.		657,995	610,000	610,000	610,000						610,000		47,995	47,995	2,630	05/15/2030
414009-NX-4	HARRIS COUNTY CULTURAL EDUCATION F		01/05/2021	UMB BANK		1,138,956	1,050,000	1,050,000	1,050,000						1,050,000		88,956	88,956	4,594	05/15/2031
414834-UB-5	HARRISBURG S D INDPT SCH DIST		03/03/2021	FIRST TENNESSEE BANK		1,014,728	840,000	981,632	965,451		(2,378)		(2,378)		963,073		51,655	51,655	19,973	08/01/2033
414834-UC-3	HARRISBURG S D INDPT SCH DIST		03/03/2021	UMB BANK		1,744,914	1,450,000	1,686,104	1,659,201		(3,898)		(3,898)		1,655,303		89,611	89,611	34,328	08/01/2034
414834-UE-9	HARRISBURG S D INDPT SCH DIST		03/30/2021	VINING-SPARKS IBG LP		362,604	300,000	345,978	340,762		(1,081)		(1,081)		339,681		22,923	22,923	8,000	08/01/2036
419794-ZV-7	HAWAII ST ARPTS SYS REV		03/02/2021	BARCLAYS		1,834,545	1,500,000	1,722,570	1,675,552		(3,653)		(3,653)		1,671,899		162,646	162,646	50,625	07/01/2032
419794-ZW-5	HAWAII ST ARPTS SYS REV		03/04/2021	BARCLAYS		1,989,643	1,630,000	1,864,459	1,815,027		(4,087)		(4,087)		1,810,940		178,703	178,703	55,918	07/01/2033
42249T-DC-0	HEBER LT & PWR CO UTAH		03/11/2021	RAYMOND JAMES & ASSOCIATES, INC.		578,318	480,000	537,178	531,756		(1,060)		(1,060)		530,697		47,622	47,622	4,800	12/15/2037
42249T-DE-6	HEBER LT & PWR CO UTAH		03/22/2021	UMB BANK		327,704	275,000	305,965	303,039		(642)		(642)		302,397		25,307	25,307	3,025	12/15/2039
428061-EE-1	HESPERIA CALIF UNI SCH DIST CT		01/20/2021	UMB BANK		519,680	500,000	500,000	500,000						500,000		19,680	19,680	3,958	02/01/2026
438701-V8-4	HONOLULU HAWAII CITY & CNTY WA		08/30/2021	UMB BANK		719,367	590,000	676,913	667,514		(5,159)		(5,159)		662,354		57,013	57,013	26,411	07/01/2035
438701-Z4-9	HONOLULU HAWAII CITY & CNTY WA		11/30/2021	JPMORGAN CHASE & CO.		2,615,382	2,700,000	2,700,000	2,700,000						2,700,000		(84,618)	(84,618)	36,788	07/01/2030
438701-U2-8	HONOLULU HAWAII CITY CNTY WST WTR		02/26/2021	UMB BANK		1,030,892	885,000	984,545	973,958		(1,591)		(1,591)		972,367		58,525	58,525	23,698	07/01/2049
56678P-BN-6	HONORHEALTH		11/19/2021	INCAPITAL		1,022,550	1,000,000	1,000,000							1,000,000		22,550	22,550	24,808	09/01/2051
44107H-AF-9	HOSPITAL SPECIAL SURGERY		09/24/2021	RAYMOND JAMES & ASSOCIATES, INC.		96,132	100,000	100,000	100,000						100,000		(3,868)	(3,868)	3,008	10/01/2050
441182-MR-0	HOT SPRINGS ARK WTR REV		05/11/2021	UMB BANK		128,068	100,000	122,479	121,584		(752)		(752)		120,832		7,236	7,236	2,467	10/01/2031
441182-MZ-2	HOT SPRINGS ARK WTR REV		01/04/2021	UMB BANK		1,256,760	1,000,000	1,171,430	1,164,779		(211)		(211)		1,164,567		92,193	92,193	10,556	10/01/2039
442349-BW-5	HOUSTON TEX ARPT SYS REV		07/01/2021	MATURED		3,880,000	3,880,000	4,207,821	3,937,618		(57,618)		(57,618)		3,880,000				194,000	07/01/2021
442349-AC-0	HOUSTON TEX ARPT SYS REV FOR		07/01/2021	MATURED		600,000	600,000	655,860	608,759		(8,759)		(8,759)		600,000				30,000	07/01/2021
442349-AY-2	HOUSTON TEX ARPT SYS REV FOR		07/01/2021	MATURED		500,000	500,000	549,890	507,801		(7,801)		(7,801)		500,000				25,000	07/01/2021
44244C-M5-3	HOUSTON TX COMBINED UTILITY SYSTEM		12/23/2021	UMB BANK		292,097	295,000	295,000							295,000		(2,903)	(2,903)	2,286	11/15/2028
645790-NE-2	HUNTERDON MEDICAL CENTER		09/23/2021	Various		2,086,430	2,000,000	2,000,000	2,000,000						2,000,000		86,430	86,430	29,551	07/01/2050
451443-C6-0	IDAHO ST BLDG AUTH BLDG REV		06/04/2021	RBC DOMINION SECURITIES		285,959	225,000	255,776	249,908		(1,254)		(1,254)		248,654		37,305	37,305	8,656	09/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
451443-C8-6	IDAHO ST BLDG AUTH BLDG REV		06/04/2021	RBC DOMINION SECURITIES		354,522	280,000	316,053	309,203		(1,465)		(1,465)		307,739		46,783	46,783	10,772	09/01/2034
451443-C9-4	IDAHO ST BLDG AUTH BLDG REV		04/15/2021	Various		369,610	295,000	331,677	324,723		(872)		(872)		323,851		45,758	45,758	8,703	09/01/2035
451470-QF-8	IDAHO ST UNIV		02/23/2021	UMB BANK		206,757	175,000	201,563	198,643		(392)		(392)		198,250		8,507	8,507	2,800	04/01/2033
45450N-AN-9	INDIAN TRACE DEV DIST FL SA WTR 05		04/01/2021	ASSIGNMENT OF SECURITIES		1,400,000	1,400,000	1,347,236	1,392,942		1,284		1,284		1,394,226		5,774	5,774	29,167	05/01/2022
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05		04/01/2021	ASSIGNMENT OF SECURITIES		1,050,000	1,050,000	992,440	1,033,213		1,154		1,154		1,034,366		15,634	15,634	21,875	05/01/2024
454898-WV-5	INDIANA MUNICIPAL POWER AGENCY		03/09/2021	RBC DOMINION SECURITIES		1,401,392	1,190,000	1,328,445	1,313,235		(2,718)		(2,718)		1,310,517		90,875	90,875	33,056	01/01/2036
454898-WX-1	INDIANA MUNICIPAL POWER AGENCY		03/09/2021	RBC DOMINION SECURITIES		3,911,875	3,340,000	3,705,630	3,665,594		(7,159)		(7,159)		3,658,435		253,440	253,440	92,778	01/01/2038
45506D-S7-1	INDIANA ST FIN AUTH REV		02/11/2021	UMB BANK		511,748	400,000	456,160	446,143		(641)		(641)		445,502		66,246	66,246	4,167	06/01/2031
45506D-S8-9	INDIANA ST FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		524,026	420,000	477,061	466,904		(1,012)		(1,012)		465,893		58,133	58,133	5,833	06/01/2032
45506D-S9-7	INDIANA ST FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		553,389	445,000	503,050	492,743		(1,027)		(1,027)		491,716		61,673	61,673	6,181	06/01/2033
45506D-T2-1	INDIANA ST FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		576,354	465,000	523,158	512,857		(1,027)		(1,027)		511,829		64,524	64,524	6,458	06/01/2034
45506D-T3-9	INDIANA ST FIN AUTH REV		03/02/2021	UMB BANK		607,947	490,000	548,658	538,294		(714)		(714)		537,581		70,367	70,367	5,329	06/01/2035
45505M-GY-6	INDIANA ST FIN AUTH WASTEWATER		05/05/2021	UMB BANK		1,755,590	1,440,000	1,647,418	1,624,480		(6,668)		(6,668)		1,617,813		137,778	137,778	34,560	10/01/2037
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER		03/25/2021	UMB BANK		867,035	725,000	826,660	815,438		(2,271)		(2,271)		813,167		53,868	53,868	14,339	10/01/2038
455168-FZ-2	INDIANA UNIV		01/08/2021	UMB BANK		1,412,052	1,305,000	1,305,000	1,305,000						1,305,000		107,052	107,052	3,242	06/01/2029
455168-GA-6	INDIANA UNIV		11/19/2021	UMB BANK		722,407	700,000	700,000	700,000						700,000		22,407	22,407	15,852	06/01/2030
455168-GB-4	INDIANA UNIV		04/06/2021	BANK OF NEW YORK		1,764,739	1,680,000	1,680,000	1,680,000						1,680,000		84,739	84,739	14,022	06/01/2031
455168-GF-5	INDIANA UNIV		12/15/2021	JPMORGAN CHASE & CO.		2,237,192	2,155,000	2,155,000	2,155,000						2,155,000		82,192	82,192	60,006	06/01/2035
45528U-D9-9	INDIANAPOLIS AIRPORT AUTHORITY		02/26/2021	BARCLAYS		3,590,591	2,855,000	3,675,441	3,564,161		(14,102)		(14,102)		3,550,059		40,532	40,532	95,563	01/01/2029
455412-BP-0	INDIANAPOLIS IND WTR SYS REV		03/02/2021	STIFEL CAPITAL MARKETS		2,014,912	1,600,000	1,853,584	1,803,285		(4,059)		(4,059)		1,799,226		215,686	215,686	34,000	10/01/2033
455412-BQ-8	INDIANAPOLIS IND WTR SYS REV		03/02/2021	STIFEL CAPITAL MARKETS		2,554,393	2,035,000	2,348,085	2,286,109		(5,004)		(5,004)		2,281,105		273,288	273,288	43,244	10/01/2034
46246K-6J-6	IOWA FIN AUTH REV		04/20/2021	UMB BANK		1,218,333	965,000	1,116,476	1,090,127		(3,484)		(3,484)		1,086,643		131,689	131,689	31,509	08/01/2040
462590-LS-7	IOWA STUDENT LN LIQUIDITY CORP		12/01/2021	MATURED		500,000	500,000	535,260	509,608		(9,608)		(9,608)		500,000				25,000	12/01/2021
476623-CT-8	JERSEY CITY N J MUN UTILS AUTH		03/11/2021	UMB BANK		922,574	885,000	885,000	885,000						885,000		37,574	37,574	6,255	10/15/2027
480780-JC-0	JORDAN VY WTR CONSERVANCY DIST		08/05/2021	WELLS FARGO		1,641,671	1,630,000	1,825,127	1,669,886		(32,182)		(32,182)		1,637,703		3,967	3,967	69,728	10/01/2021
482085-EV-5	JURUPA CALIF PUB FING AUTH SPL		01/19/2021	UMB BANK		222,084	175,000	206,575	205,117		(156)		(156)		204,961		17,123	17,123	4,025	09/01/2034
483233-NJ-7	KALAMAZOO MICH HOSP FIN AUTH H		05/15/2021	MATURED		190,000	190,000	219,629	192,493		(2,493)		(2,493)		190,000				4,750	05/15/2021
483233-NM-0	KALAMAZOO MICH HOSP FIN AUTH H		10/08/2021	PRE-REFUNDING		107,906	100,000	121,957	110,181		(2,267)		(2,267)		107,914		(8)	(8)	4,486	05/15/2024
483233-NN-8	KALAMAZOO MICH HOSP FIN AUTH H		10/08/2021	PRE-REFUNDING		606,423	550,000	677,688	618,002		(11,536)		(11,536)		606,465		(42)	(42)	24,674	05/15/2025
483233-NP-3	KALAMAZOO MICH HOSP FIN AUTH H		10/08/2021	PRE-REFUNDING		589,212	525,000	651,562	599,374		(10,126)		(10,126)		589,248		(37)	(37)	23,552	05/15/2026
485106-UF-3	KANSAS CITY MO		05/07/2021	BOSC, INC.		251,734	205,000	239,694	237,217		(1,305)		(1,305)		235,911		15,823	15,823	5,011	04/01/2029
48504N-AY-5	KANSAS CITY MO INDL DEV AUTH A		04/07/2021	VINING-SPARKS IBG LP		1,234,900	1,000,000	1,202,250	1,173,926		(5,219)		(5,219)		1,168,707		66,193	66,193	30,278	03/01/2036
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A		04/07/2021	VINING-SPARKS IBG LP		1,228,280	1,000,000	1,194,690	1,167,517		(5,010)		(5,010)		1,162,507		65,773	65,773	30,278	03/01/2038
485429-V7-6	KANSAS ST DEV FIN AUTH REV		05/01/2021	MATURED		105,000	105,000	124,760	106,149		(1,149)		(1,149)		105,000				2,625	05/01/2021
485512-MW-4	KANSAS ST TPK AUTH TPK REV		03/03/2021	D.A. DAVIDSON & CO.		1,598,310	1,240,000	1,508,671	1,469,550		(4,196)		(4,196)		1,465,354		132,957	132,957	31,689	09/01/2034
485512-MX-2	KANSAS ST TPK AUTH TPK REV		03/03/2021	D.A. DAVIDSON & CO.		1,798,076	1,400,000	1,696,268	1,653,225		(4,618)		(4,618)		1,648,607		149,469	149,469	35,778	09/01/2035
48944E-DS-3	KENNER LA SALES TAX REV		01/11/2021	UMB BANK		468,963	450,000	450,000	450,000						450,000		18,963	18,963	544	06/01/2029
48944E-DU-8	KENNER LA SALES TAX REV		01/15/2021	UMB BANK		1,332,824	1,270,000	1,270,000	1,270,000						1,270,000		62,824	62,824	1,959	06/01/2031
48944E-DX-2	KENNER LA SALES TAX REV		01/29/2021	UMB BANK		1,544,254	1,465,000	1,465,000	1,465,000						1,465,000		79,254	79,254	3,929	06/01/2034
490728-B4-3	KENT ST UNIV OHIO		01/04/2021	UMB BANK		295,939	270,000	270,000	270,000						270,000		25,939	25,939	1,217	05/01/2029
490728-B9-2	KENT ST UNIV OHIO		12/15/2021	PIPER JAFFRAY INC.		2,835,140	2,750,000	2,780,900	2,778,464		(2,618)		(2,618)		2,775,847		59,293	59,293	91,398	05/01/2034
490728-C2-6	KENT ST UNIV OHIO		07/09/2021	UMB BANK		1,069,250	1,000,000	1,018,318	1,016,879		(854)		(854)		1,016,025		53,225	53,225	20,979	05/01/2035
490728-B6-8	KENT ST UNIV OHIO UNIV REVS		05/04/2021	UMB BANK		105,842	100,000	100,000	100,000						100,000		5,842	5,842	1,386	05/01/2031
49120A-AM-1	KENTUCKY BD DEV CORP EDL FACS REV		08/23/2021	UMB BANK		109,750	100,000	105,597			(291)		(291)		105,306		4,444	4,444	1,558	03/01/2034
49120A-AN-9	KENTUCKY BD DEV CORP EDL FACS REV		03/02/2021	UMB BANK		210,778	200,000	210,526			(46)		(46)		210,480		298	298	267	03/01/2035
49151F-D3-1	KENTUCKY ST PPTY & BLDGS COMMN		10/14/2021	UMB BANK		701,327	600,000	669,078	660,968		(5,048)		(5,048)		655,921		45,406	45,406	21,067	11/01/2036
49151F-H9-4	KENTUCKY ST PPTY & BLDGS COMMN		02/17/2021	UMB BANK		1,138,738	1,035,000	1,035,000	1,035,000						1,035,000		103,738	103,738	9,914	11/01/2031
49151F-J3-5	KENTUCKY ST PPTY & BLDGS COMMN		04/28/2021	UMB BANK		492,237	450,000	450,000	450,000						450,000		42,237	42,237	7,592	11/01/2033
613520-NH-4	KETTERING HEALTH NETWORK		07/26/2021	Various		1,051,509	875,000	1,016,216			(5,355)		(5,355)		1,010,862		40,647	40,647	28,489	08/01/2051
493230-NU-6	KEY WEST FLA UTIL BRD ELEC REV		02/19/2021	UMB BANK		1,021,328	800,000	969,520	945,648		(2,471)		(2,471)		943,178		78,150	78,150	15,778	10/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
498622-JZ-3	KLICKITAT CNTY WASH PUB UTIL DIST		03/04/2021	UMB BANK		481,211	375,000	467,693	457,294		(1,793)		(1,793)		455,501		25,710	25,710	5,052	12/01/2028
498622-KA-6	KLICKITAT CNTY WASH PUB UTIL DIST		03/03/2021	UMB BANK		326,948	250,000	315,665	309,129		(1,077)		(1,077)		308,051		18,896	18,896	3,264	12/01/2029
498622-KQ-1	KLICKITAT CNTY WASH PUB UTIL DIST		01/19/2021	UMB BANK		501,813	450,000	450,000	450,000						450,000		51,813	51,813	1,752	12/01/2029
511350-AP-5	LAKE WORTH BEACH FLA COMB UTIL		04/15/2021	UNION BANK OF SWITZERLAND		1,296,866	1,050,000	1,244,145	1,242,302		(5,389)		(5,389)		1,236,913		59,953	59,953	16,917	10/01/2034
511350-AQ-3	LAKE WORTH BEACH FLA COMB UTIL		04/15/2021	Various		1,229,635	1,000,000	1,175,090	1,173,436		(4,742)		(4,742)		1,168,694		60,941	60,941	15,878	10/01/2035
511350-AS-9	LAKE WORTH BEACH FLA COMB UTIL		01/06/2021	UMB BANK		1,260,390	1,000,000	1,166,350	1,164,785		(296)		(296)		1,164,489		95,901	95,901	4,889	10/01/2037
51166F-EM-7	LAKELAND FLA ENERGY SYS REV		10/01/2021	MATURED		500,000	500,000	543,315	511,026		(11,026)		(11,026)		500,000				25,000	10/01/2021
516391-BV-0	LANSING MICH BRD WTR & LT UTIL		07/01/2021	MATURED		165,000	165,000	187,202	167,625		(2,625)		(2,625)		165,000				8,250	07/01/2021
516706-DQ-8	LARAMIE CNTY WYO HOSP REV		12/07/2021	UMB BANK		219,014	200,000	211,772			(876)		(876)		210,896		8,118	8,118	5,117	05/01/2042
52480G-DW-1	LEHIGH VALLEY HEALTH NETWORK		03/23/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,460,428	1,285,000	1,376,209	1,366,850		(1,978)		(1,978)		1,364,872		95,556	95,556	37,693	07/01/2049
53334C-AP-4	LINCOLN CNTY N C ENTERPRISE SY		03/01/2021	UMB BANK		171,193	145,000	153,329	151,656		(134)		(134)		151,523		19,670	19,670	3,416	08/01/2032
537532-FV-0	LITTLE THOMPSON WTR DIST COLO		01/05/2021	UMB BANK		618,335	500,000	586,770	585,122		(129)		(129)		584,992		33,343	33,343	17,222	12/01/2045
540257-BF-8	LODI CALIF PUB FING AUTH WTR R		12/22/2021	UMB BANK		162,333	135,000	156,346	155,068		(1,915)		(1,915)		153,153		9,180	9,180	5,790	06/01/2033
540257-BJ-0	LODI CALIF PUB FING AUTH WTR R		12/22/2021	UMB BANK		460,926	385,000	437,680	434,559		(4,685)		(4,685)		429,874		31,051	31,051	16,512	06/01/2036
540257-BL-5	LODI CALIF PUB FING AUTH WTR R		12/22/2021	UMB BANK		1,191,980	1,000,000	1,126,350	1,118,905		(11,186)		(11,186)		1,107,719		84,261	84,261	42,889	06/01/2038
540257-BM-3	LODI CALIF PUB FING AUTH WTR R		12/22/2021	UMB BANK		707,675	595,000	667,929	663,641		(6,446)		(6,446)		657,194		50,481	50,481	25,519	06/01/2039
542691-DN-7	LONG IS PWR AUTH N Y ELEC SYS		10/13/2021	ASSIGNMENT OF SECURITIES		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				14,175	03/01/2022
543573-DM-8	LORAIN CNTY OHIO CMNTY COLLEGE DIS		12/01/2021	MATURED		345,000	345,000	345,000	345,000						345,000				5,310	12/01/2021
543573-DW-6	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/14/2021	UMB BANK		539,170	500,000	500,000	500,000						500,000		39,170	39,170	1,499	12/01/2030
543573-DX-4	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/22/2021	UMB BANK		1,076,890	1,000,000	993,986	994,320		31		31		994,352		82,538	82,538	3,572	12/01/2031
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		06/01/2021	Various		176,148	175,000	139,764	137,507						132,656		43,493	43,493		09/01/2039
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENT		04/08/2021	UMB BANK		409,365	350,000	364,035	361,726		(278)		(278)		361,448		47,917	47,917	8,917	08/01/2033
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENT		11/02/2021	Various		4,818,860	5,000,000	5,000,000	5,000,000						5,000,000		(181,140)	(181,140)	155,637	02/01/2043
54628C-MX-7	LOUISIANA LOC GOVT ENVIRONMENT		11/03/2021	Various		5,253,931	5,585,000	5,585,000	5,585,000						5,585,000		(331,069)	(331,069)	104,300	02/01/2048
54811B-TS-0	LOWER CO RIVER AUTH TX TRAN SVC CO		12/28/2021	STIFEL CAPITAL MARKETS		3,056,405	2,430,000	3,048,046	2,976,750		(60,314)		(60,314)		2,916,436		139,969	139,969	136,688	05/15/2035
54811B-TW-1	LOWER CO RIVER AUTH TX TRAN SVC CO		01/19/2021	UMB BANK		257,898	200,000	247,924	242,431		(257)		(257)		242,174		15,724	15,724	1,833	05/15/2039
54811B-UA-7	LOWER CO RIVER AUTH TX TRAN SVC CO		01/12/2021	UMB BANK		348,366	300,000	329,676	325,905		(115)		(115)		325,790		22,576	22,576	7,967	05/15/2049
54811B-RF-0	LOWER COLO RIV AUTH TEX TRANSM		05/15/2021	MATURED		995,000	995,000	1,080,729	1,006,260		(11,260)		(11,260)		995,000				24,875	05/15/2021
574218-6D-0	LOYOLA UNIVERSITY MARYLAND		04/29/2021	HILLTOP SECURITIES INC		1,154,117	1,105,000	1,105,000	1,105,000						1,105,000		49,117	49,117	19,977	10/01/2031
574218-6H-1	LOYOLA UNIVERSITY MARYLAND		05/14/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,067,470	1,000,000	1,000,000	1,000,000						1,000,000		67,470	67,470	41,265	10/01/2039
549233-CC-6	LUBBOCK TEX WTR & WASTEWATER S		04/01/2021	UMB BANK		2,090,320	2,000,000	2,158,180			(4,857)		(4,857)		2,153,323		(63,003)	(63,003)	6,990	02/15/2030
549233-CZ-5	LUBBOCK TX WTR & SWR		03/08/2021	UMB BANK		867,459	730,000	837,675	831,301		(2,193)		(2,193)		829,107		38,352	38,352	21,981	02/15/2037
549233-DA-9	LUBBOCK TX WTR & SWR		04/08/2021	UMB BANK		739,874	625,000	716,125	710,735		(2,538)		(2,538)		708,197		31,677	31,677	20,572	02/15/2038
549233-DC-5	LUBBOCK TX WTR & SWR		02/23/2021	RAYMOND JAMES & ASSOCIATES, INC.		665,112	555,000	632,145	627,597		(1,223)		(1,223)		626,374		38,738	38,738	15,787	02/15/2040
556589-HX-0	MADISON ALA WTRWKS & SWR BRD		04/19/2021	UMB BANK		196,435	160,000	187,494	185,728		(808)		(808)		184,920		11,515	11,515	2,489	12/01/2034
556589-HZ-5	MADISON ALA WTRWKS & SWR BRD		01/12/2021	UMB BANK		124,572	100,000	116,143	115,111		(56)		(56)		115,055		9,517	9,517	478	12/01/2036
556589-JB-6	MADISON ALA WTRWKS & SWR BRD		01/04/2021	UMB BANK		329,671	265,000	305,296	302,732		(53)		(53)		302,679		26,992	26,992	1,031	12/01/2038
556589-JD-2	MADISON ALA WTRWKS & SWR BRD		04/06/2021	UMB BANK		338,657	285,000	326,220	323,606		(1,055)		(1,055)		322,551		16,106	16,106	4,022	12/01/2040
557352-EQ-0	MADISON CNTY NEB HOSP AUTH NO		12/09/2021	UMB BANK		354,264	300,000	349,470	332,131		(5,197)		(5,197)		326,934		27,330	27,330	21,750	07/01/2026
557352-FH-9	MADISON CNTY NEB HOSP AUTH NO		07/20/2021	UMB BANK		1,067,770	920,000	1,008,320	978,156		(6,741)		(6,741)		971,415		96,355	96,355	48,683	07/01/2028
557352-FJ-5	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		1,159,479	1,005,000	1,098,153	1,066,376		(2,471)		(2,471)		1,063,906		95,573	95,573	34,896	07/01/2029
557352-FL-0	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		228,846	200,000	217,092	211,276		(453)		(453)		210,824		18,022	18,022	6,944	07/01/2031
557352-FM-8	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		1,139,065	1,000,000	1,082,190	1,054,258		(2,162)		(2,162)		1,052,096		86,969	86,969	34,653	07/01/2032
557352-FN-6	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		1,025,766	900,000	971,037	946,924		(1,881)		(1,881)		945,043		80,723	80,723	31,250	07/01/2033
56042R-YB-2	MAINE HEALTH & HIGHER EDL FACS		01/13/2021	UMB BANK		304,336	230,000	295,396	292,851		(237)		(237)		292,615		11,721	11,721	5,303	07/01/2035
56185P-BY-8	MANATEE CNTY FLA SCH DIST SALE		10/01/2021	MATURED		685,000	685,000	780,797	701,139		(16,139)		(16,139)		685,000				34,250	10/01/2021
56453R-AV-6	MANTECA CALIF REDEV AGY		10/01/2021	MATURED		580,000	580,000	580,000	580,000						580,000				9,280	10/01/2021
56453R-BE-3	MANTECA CALIF REDEV AGY		07/27/2021	UMB BANK		847,304	800,000	800,000	800,000						800,000		47,304	47,304	15,847	10/01/2030
56453R-BL-7	MANTECA CALIF REDEV AGY		11/04/2021	STIFEL CAPITAL MARKETS		5,046,550	5,000,000	5,000,000	5,000,000						5,000,000		46,550	46,550	176,830	10/01/2042
56678P-AC-1	MARICOPA CNTY ARIZ INDL DEV AU		09/01/2021	MATURED		600,000	600,000	643,332	611,085		(11,085)		(11,085)		600,000				30,000	09/01/2021
56678P-AK-3	MARICOPA CNTY ARIZ INDL DEV AU		01/26/2021	UMB BANK		428,889	335,000	377,632	369,942		(186)		(186)		369,756		59,133	59,133	6,367	09/01/2032
57161T-AD-3	MARQUETTE UNIV		02/05/2021	RAYMOND JAMES & ASSOCIATES, INC.		956,889	901,000	901,000	901,000						901,000		55,889	55,889	7,746	10/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57161T-AN-1	MARQUETTE UNIV		02/03/2021	HILLTOP SECURITIES INC		1,468,719	1,350,000	1,350,000	1,350,000						1,350,000		118,719	118,719	17,861	10/01/2050
97712D-2S-4	MARQUETTE UNIVERSITY		04/15/2021	RBC DOMINION SECURITIES		960,270	750,000	937,350	916,966		(5,206)		(5,206)		911,760		48,510	48,510	20,625	10/01/2032
572716-JV-1	MARSHALL UNIV W VA UNIV REVS		05/01/2021	MATURED		1,935,000	1,935,000	1,935,000	1,935,000						1,935,000				21,866	05/01/2021
572716-KB-3	MARSHALL UNIV W VA UNIV REVS		11/23/2021	UMB BANK		1,264,621	1,215,000	1,215,000	1,215,000						1,215,000		49,621	49,621	39,137	05/01/2027
97712D-6T-8	MARSHFIELD CLINIC		02/02/2021	UMB BANK		232,433	190,000	214,763	213,609		(211)		(211)		213,398		19,035	19,035	3,568	02/15/2036
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A		07/01/2021	ASSIGNMENT OF SECURITIES		205,000	205,000	173,738	197,077		780		780		197,857		7,143	7,143	10,250	07/01/2025
57584Y-HT-9	MASSACHUSETTS ST DEV FIN AGY R		07/01/2021	MATURED		500,000	500,000	541,520	507,074		(7,074)		(7,074)		500,000				25,000	07/01/2021
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		06/11/2021	Various		1,571,536	1,200,000	1,521,276	1,494,038		(12,723)		(12,723)		1,481,316		90,220	90,220	55,472	07/01/2038
57584Y-XA-2	MASSACHUSETTS ST DEV FIN AGY R		12/17/2021	UMB BANK		1,910,540	1,490,000	1,884,314	1,850,930		(20,150)		(20,150)		1,830,781		79,759	79,759	77,993	07/01/2039
586054-AD-0	MEMORIAL SLOAN-KETTERING		10/28/2021	JPMORGAN CHASE & CO.		5,121,200	5,000,000	5,000,000	5,000,000						5,000,000		121,200	121,200	203,156	01/01/2050
590545-C9-8	MESA ARIZ UTIL SYS REV		03/04/2021	PIPER JAFFRAY INC.		1,262,700	1,000,000	1,182,260	1,140,621		(3,149)		(3,149)		1,137,472		125,228	125,228	34,306	07/01/2032
590545-D2-2	MESA ARIZ UTIL SYS REV		03/01/2021	D.A. DAVIDSON & CO.		2,001,984	1,600,000	1,883,968	1,819,220		(4,534)		(4,534)		1,814,685		187,299	187,299	53,778	07/01/2033
590774-8E-8	MESQUITE TEX WTRWKS & SWR REV		03/03/2021	UMB BANK		173,536	140,000	163,488	157,930		(398)		(398)		157,531		16,004	16,004	3,578	03/01/2033
590774-8F-5	MESQUITE TEX WTRWKS & SWR REV		01/11/2021	UMB BANK		288,416	225,000	261,304	252,736		(115)		(115)		252,621		35,796	35,796	4,125	03/01/2034
59165C-AD-2	METRO ORE DEDICATED TAX REV		06/15/2021	MATURED		185,000	185,000	203,781	187,269		(2,269)		(2,269)		185,000				3,700	06/15/2021
407288-E2-1	METROPOLITAN SWR DIST OF GREATER C		04/15/2021	UMB BANK		334,028	250,000	331,263	330,344		(2,261)		(2,261)		328,083		5,944	5,944	5,278	12/01/2035
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y R		04/08/2021	BARCLAYS		5,402,078	4,450,000	5,389,840	5,090,581		(28,630)		(28,630)		5,061,952		340,126	340,126	90,854	11/15/2026
592646-6K-4	METROPOLITAN WASH D C ARPTS AU		10/01/2021	MATURED		900,000	900,000	1,061,271	917,948		(17,948)		(17,948)		900,000				45,000	10/01/2021
592647-EU-1	METROPOLITAN WASH D C ARPTS AU		08/05/2021	JPMORGAN CHASE & CO.		3,615,597	3,590,000	3,911,197	3,666,172		(61,450)		(61,450)		3,604,722		10,875	10,875	153,572	10/01/2021
593338-AG-1	MIAMI DADE CNTY FLA EXPWY AUTH		07/01/2021	MATURED		1,400,000	1,400,000	1,651,902	1,420,017		(20,017)		(20,017)		1,400,000				70,000	07/01/2021
593791-JR-8	MIAMI UNIV OHIO		12/16/2021	JPMORGAN CHASE & CO.		6,396,896	5,345,000	6,320,302	6,280,260		(85,896)		(85,896)		6,194,363		202,533	202,533	278,534	09/01/2037
593791-JS-6	MIAMI UNIV OHIO		12/15/2021	FIFTH THIRD SECURITIES, INC.		3,231,880	2,705,000	3,187,707	3,167,928		(42,073)		(42,073)		3,125,856		106,024	106,024	140,059	09/01/2038
593791-JT-4	MIAMI UNIV OHIO		12/16/2021	JPMORGAN CHASE & CO.		2,633,060	2,210,000	2,595,557	2,579,789		(33,842)		(33,842)		2,545,948		87,112	87,112	115,166	09/01/2039
593791-JU-1	MIAMI UNIV OHIO		12/16/2021	JPMORGAN CHASE & CO.		2,876,775	2,420,000	2,832,537	2,815,700		(36,148)		(36,148)		2,779,552		97,223	97,223	126,109	09/01/2040
593791-JV-9	MIAMI UNIV OHIO		03/09/2021	Various		5,874,675	5,000,000	5,783,300	5,751,552		(13,454)		(13,454)		5,738,098		136,577	136,577	105,333	09/01/2045
59447T-PZ-0	MICHIGAN FIN AUTH REV		12/01/2021	MATURED		750,000	750,000	840,975	771,713		(21,713)		(21,713)		750,000				37,500	12/01/2021
59447T-UW-1	MICHIGAN FIN AUTH REV		04/01/2021	UMB BANK		3,917,455	3,060,000	3,735,158	3,644,733		(7,638)		(7,638)		3,637,095		280,360	280,360	77,019	02/15/2036
59447T-UX-9	MICHIGAN FIN AUTH REV		04/12/2021	Various		2,885,831	2,285,000	2,780,022	2,713,841		(11,381)		(11,381)		2,702,461		183,371	183,371	72,281	02/15/2037
59447T-XV-0	MICHIGAN FIN AUTH REV		11/15/2021	UMB BANK		254,436	240,000	263,162			(1,881)		(1,881)		261,282		(6,846)	(6,846)	6,814	12/01/2030
59465H-UG-9	MICHIGAN ST HOSP FIN AUTH REV		12/01/2021	MATURED		380,000	380,000	425,874	391,001		(11,001)		(11,001)		380,000				19,000	12/01/2021
594712-UG-4	MICHIGAN ST UNIV REVS		02/15/2021	MATURED		375,000	375,000	398,198	376,449		(1,449)		(1,449)		375,000				9,375	02/15/2021
924166-KP-5	MIDDLEBURY COLLEGE VT		03/09/2021	Various		1,493,559	1,150,000	1,474,001	1,433,312		(5,552)		(5,552)		1,427,760		65,799	65,799	20,422	11/01/2032
924166-KQ-3	MIDDLEBURY COLLEGE VT		03/04/2021	UMB BANK		644,665	500,000	638,735	621,344		(2,344)		(2,344)		619,000		25,665	25,665	8,819	11/01/2033
924166-KR-1	MIDDLEBURY COLLEGE VT		03/04/2021	UMB BANK		385,671	300,000	381,648	371,436		(1,377)		(1,377)		370,060		15,611	15,611	5,292	11/01/2034
924166-KS-9	MIDDLEBURY COLLEGE VT		03/02/2021	UMB BANK		517,803	395,000	500,418	487,263		(1,366)		(1,366)		485,896		31,906	31,906	6,123	11/01/2035
60031T-AP-8	MILLCREEK UT SALES TAX		10/01/2021	UMB BANK		947,568	800,000	907,024	893,124		(7,658)		(7,658)		885,466		62,102	62,102	27,022	12/01/2037
60031T-AQ-6	MILLCREEK UT SALES TAX		08/24/2021	Various		1,900,993	1,605,000	1,813,730	1,786,668		(5,301)		(5,301)		1,781,367		119,626	119,626	22,794	12/01/2038
60164F-AW-2	MILPITAS CALIF SEWER REV		04/15/2021	Various		2,521,564	2,150,000	2,403,055	2,376,180		(6,990)		(6,990)		2,369,191		152,373	152,373	32,044	06/01/2044
60164F-AX-0	MILPITAS CALIF SEWER REV		06/25/2021	BANK OF AMERICA/MERRILL LYNCH		2,341,970	2,000,000	2,226,460	2,202,462		(8,375)		(8,375)		2,194,087		147,883	147,883	77,167	06/01/2049
60374V-DY-6	MINNEAPOLIS MINN HEALTH CARE S		03/08/2021	UMB BANK		1,017,295	820,000	926,813	906,344		(1,767)		(1,767)		904,577		112,718	112,718	12,788	11/15/2033
60374V-DZ-3	MINNEAPOLIS MINN HEALTH CARE S		03/01/2021	UMB BANK		245,458	200,000	224,602	219,903		(380)		(380)		219,523		25,935	25,935	3,000	11/15/2034
60416H-2X-1	MINNESOTA ST HIGHER ED FACS AU		03/01/2021	MATURED		195,000	195,000	221,376	196,191		(1,191)		(1,191)		195,000				4,875	03/01/2021
60416J-BA-7	MINNESOTA ST HIGHER ED FACS AU		03/04/2021	RBC DOMINION SECURITIES		727,164	600,000	689,400	671,412		(1,510)		(1,510)		669,902		57,262	57,262	13,083	10/01/2031
60416J-BC-3	MINNESOTA ST HIGHER ED FACS AU		03/04/2021	RBC DOMINION SECURITIES		1,083,735	900,000	1,027,458	1,001,895		(2,147)		(2,147)		999,748		83,987	83,987	19,625	10/01/2033
60416J-BD-1	MINNESOTA ST HIGHER ED FACS AU		03/04/2021	Various		380,121	315,000	358,171	349,530		(568)		(568)		348,962		31,159	31,159	6,230	10/01/2034
60416S-LD-0	MINNESOTA ST HSG FIN AGY		12/01/2021	ASSIGNMENT OF SECURITIES		440,000	440,000	459,083			(2,274)		(2,274)		456,809		(16,809)	(16,809)	8,760	07/01/2031
60534W-Q8-4	MISSISSIPPI DEV BK SPL OBLIG		03/01/2021	VINING-SPARKS IBG LP		5,128,328	4,160,000	4,896,736	4,791,014		(11,293)		(11,293)		4,779,721		348,606	348,606	103,676	03/01/2048
60534X-BG-0	MISSISSIPPI DEV BK SPL OBLIG		10/26/2021	UMB BANK		622,094	485,000	638,532	633,414		(11,986)		(11,986)		621,429		665	665	28,706	07/01/2035
60534X-BH-8	MISSISSIPPI DEV BK SPL OBLIG		02/26/2021	UMB BANK		396,781	335,000	397,997	395,961		(997)		(997)		394,964		1,817	1,817	7,147	07/01/2040
60534X-BQ-8	MISSISSIPPI DEV BK SPL OBLIG		02/26/2021	UMB BANK		297,998	250,000	299,000	297,403		(778)		(778)		296,625		1,373	1,373	5,333	07/01/2038
605638-BD-6	MISSISSIPPI ST GAMING TAX REV		01/22/2021	Various		245,649	200,000	234,074	226,209		(210)		(210)		225,998		19,651	19,651	2,611	10/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
605638-BK-0	MISSISSIPPI ST GAMING TAX REV		04/08/2021	RBC DOMINION SECURITIES		2,826,729	2,295,000	2,643,404	2,582,753		(9,159)		(9,159)		2,573,594		253,135	253,135	56,419	10/15/2032
605638-BL-8	MISSISSIPPI ST GAMING TAX REV		04/08/2021	Various		3,684,198	3,000,000	3,441,930	3,365,154		(11,532)		(11,532)		3,353,622		330,576	330,576	73,503	10/15/2033
605638-BN-4	MISSISSIPPI ST GAMING TAX REV		01/25/2021	Various		1,815,258	1,470,000	1,672,096	1,637,142		(1,259)		(1,259)		1,635,883		179,375	179,375	20,429	10/15/2035
605871-AU-6	MISSOULA MONT WTR SYS REV		03/01/2021	UMB BANK		685,680	550,000	648,962	632,132		(1,709)		(1,709)		630,422		55,257	55,257	18,486	07/01/2035
605871-AV-4	MISSOULA MONT WTR SYS REV		04/07/2021	Various		997,587	800,000	939,664	915,968		(2,933)		(2,933)		913,035		84,552	84,552	28,389	07/01/2036
605871-AY-8	MISSOULA MONT WTR SYS REV		01/05/2021	D.A. DAVIDSON & CO.		386,436	300,000	348,663	340,452		(81)		(81)		340,371		46,065	46,065	7,750	07/01/2039
605871-BA-9	MISSOULA MONT WTR SYS REV		03/01/2021	UMB BANK		115,209	100,000	108,578	107,226		(150)		(150)		107,076		8,133	8,133	4,689	07/01/2044
606092-FU-3	MISSOURI JT MUN ELEC UTIL COMM		01/01/2021	MATURED		870,000	870,000	1,028,923	870,000						870,000				21,750	01/01/2021
606092-HL-1	MISSOURI JT MUN ELEC UTIL COMM		06/01/2021	MATURED		650,000	650,000	762,372	658,071		(8,071)		(8,071)		650,000				16,250	06/01/2021
606092-HM-9	MISSOURI JT MUN ELEC UTIL COMM		12/01/2021	MATURED		1,675,000	1,675,000	1,974,155	1,718,853		(43,853)		(43,853)		1,675,000				83,750	12/01/2021
60637A-PS-5	MISSOURI ST HEALTH & EDL FACS		03/11/2021	FIFTH THIRD SECURITIES, INC.		593,252	510,000	555,349	548,790		(872)		(872)		547,918		45,334	45,334	11,900	02/15/2037
60637A-PW-6	MISSOURI ST HEALTH & EDL FACS		12/29/2021	STIFEL CAPITAL MARKETS		5,073,316	4,470,000	4,793,226	4,746,850		(30,440)		(30,440)		4,716,410		356,906	356,906	246,347	02/15/2049
60637A-PX-4	MISSOURI ST HEALTH & EDL FACS		12/29/2021	Various		8,352,874	7,400,000	7,852,288	7,787,750		(38,495)		(38,495)		7,749,255		603,619	603,619	380,467	02/15/2054
61075T-QE-1	MONROE CNTY N Y INDL DEV CORP		07/01/2021	MATURED		170,000	170,000	192,695	172,764		(2,764)		(2,764)		170,000				8,500	07/01/2021
611089-AN-3	MONROE LA WTR REV		03/01/2021	UMB BANK		183,044	145,000	163,260	159,890		(286)		(286)		159,604		23,440	23,440	2,457	11/01/2031
611089-AQ-6	MONROE LA WTR REV		02/26/2021	UMB BANK		569,764	450,000	503,460	493,625		(750)		(750)		492,876		76,888	76,888	7,229	11/01/2033
611089-AS-2	MONROE LA WTR REV		03/08/2021	UMB BANK		374,499	300,000	332,457	326,515		(562)		(562)		325,953		48,546	48,546	5,375	11/01/2035
611199-CF-5	MONROE N C LTD OBLIG		03/03/2021	UNION BANK OF SWITZERLAND		281,538	225,000	259,466	252,253		(596)		(596)		251,657		29,881	29,881	4,813	04/01/2031
612043-JU-4	MONTANA FAC FIN AUTH HEALTH CA		07/01/2021	MATURED		630,000	630,000	718,269	641,738		(11,738)		(11,738)		630,000				31,500	07/01/2021
61204M-CN-5	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	UNION BANK OF SWITZERLAND		538,160	435,000	506,096	487,043		(1,812)		(1,812)		485,231		52,929	52,929	7,129	06/01/2027
61204M-CR-6	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	UNION BANK OF SWITZERLAND		317,174	255,000	296,259	286,516		(929)		(929)		285,587		31,587	31,587	4,179	06/01/2030
61204M-CT-2	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	Various		507,396	410,000	471,352	456,937		(1,133)		(1,133)		455,804		51,591	51,591	5,831	06/01/2033
61204M-CV-7	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	Various		399,693	325,000	370,926	360,173		(903)		(903)		359,270		40,422	40,422	4,840	06/01/2035
61212L-QG-7	MONTANA ST BRD REGENTS HIGHER		01/27/2021	Various		579,030	465,000	562,943	532,758		(802)		(802)		531,957		47,073	47,073	4,696	11/15/2026
61237W-AH-9	MONTEFIORE MEDICAL CENTER		10/27/2021	HILLTOP SECURITIES INC		4,579,816	4,150,000	4,150,000	4,150,000						4,150,000		429,816	429,816	182,481	09/01/2050
613105-KM-6	MONTGOMERY ALA WTRWKS & SAN SW		03/09/2021	PIPER JAFFRAY INC.		258,155	215,000	250,935	247,024		(655)		(655)		246,369		11,785	11,785	4,539	09/01/2036
613105-KN-4	MONTGOMERY ALA WTRWKS & SAN SW		03/09/2021	PIPER JAFFRAY INC.		718,314	600,000	697,392	686,817		(1,772)		(1,772)		685,045		33,269	33,269	12,667	09/01/2037
613105-KP-9	MONTGOMERY ALA WTRWKS & SAN SW		03/09/2021	Various		1,000,528	835,000	967,331	952,987		(2,165)		(2,165)		950,822		49,706	49,706	16,983	09/01/2038
613105-KQ-7	MONTGOMERY ALA WTRWKS & SAN SW		03/02/2021	UMB BANK		538,381	450,000	520,452	512,822		(1,033)		(1,033)		511,790		26,591	26,591	8,830	09/01/2039
613603-A2-5	MONTGOMERY CNTY PA HIGHER ED &		12/28/2021	Various		2,524,139	2,000,000	2,456,880	2,395,989		(40,782)		(40,782)		2,355,206		168,933	168,933	131,514	09/01/2031
613603-A3-3	MONTGOMERY CNTY PA HIGHER ED &		12/28/2021	STIFEL CAPITAL MARKETS		1,319,609	1,050,000	1,280,339	1,249,764		(20,826)		(20,826)		1,228,938		90,671	90,671	69,854	09/01/2032
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &		04/08/2021	UMB BANK		251,532	200,000	243,072	237,365		(1,084)		(1,084)		236,281		15,251	15,251	6,139	09/01/2033
613603-A6-6	MONTGOMERY CNTY PA HIGHER ED &		03/01/2021	UMB BANK		115,731	100,000	108,711	107,578		(132)		(132)		107,447		8,284	8,284	2,022	09/01/2035
613603-B3-2	MONTGOMERY CNTY PA HIGHER ED &		04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,578,022	3,150,000	3,359,540	3,334,749		(5,221)		(5,221)		3,329,529		248,493	248,493	107,950	09/01/2044
623115-AF-9	MT SINAI HOSPITAL		12/14/2021	WELLS FARGO		5,268,150	5,000,000	5,000,000	5,000,000						5,000,000		268,150	268,150	209,112	07/01/2050
63902H-AP-4	NATURE CONSERVANCY (THE)		11/09/2021	UMB BANK		147,063	150,000	150,000							150,000		(2,937)	(2,937)	2,003	07/01/2031
63902H-AR-0	NATURE CONSERVANCY (THE)		12/30/2021	Various		963,761	948,000	948,000							948,000		(3,502)	(3,502)	35,138	07/01/2033
63968A-V8-5	NEBRASKA PUB PWR DIST REV		01/01/2021	MATURED		50,000	50,000	53,297	50,000						50,000				1,250	01/01/2021
63968A-W8-4	NEBRASKA PUB PWR DIST REV		01/01/2021	MATURED		50,000	50,000	53,297	50,000						50,000				1,250	01/01/2021
64763H-GQ-2	NEW ORLEANS LA AVIATION BRD RE		01/01/2021	MATURED		405,000	405,000	451,170	405,000						405,000				10,125	01/01/2021
648797-NC-8	NEW SMYRNA BEACH FLA UTILS COM		03/05/2021	STIFEL CAPITAL MARKETS		907,372	760,000	880,984	874,594		(2,112)		(2,112)		872,481		34,890	34,890	13,342	10/01/2041
649674-LE-6	NEW YORK N Y CITY HEALTH & HOSP CO		12/30/2021	MESIROW FINANCIAL, INC.		2,327,796	1,800,000	2,345,742	2,345,742		(49,585)		(49,585)		2,296,157		31,639	31,639	89,500	02/15/2039
649674-LH-9	NEW YORK N Y CITY HEALTH & HOSP CO		04/21/2021	UNION BANK OF SWITZERLAND		120,175	100,000	117,424	117,424		(466)		(466)		116,958		3,217	3,217	3,644	02/15/2045
64972G-UD-4	NEW YORK N Y CITY MUN WTR FIN		12/22/2021	Various		2,381,123	2,000,000	2,243,120	2,212,278		(20,490)		(20,490)		2,191,788		189,335	189,335	80,583	06/15/2040
64972G-XX-7	NEW YORK N Y CITY MUN WTR FIN		12/15/2021	BANK OF AMERICA/MERRILL LYNCH		11,953,100	10,000,000	11,828,000	11,787,159		(157,407)		(157,407)		11,629,752		323,348	323,348	402,222	06/15/2042
64972G-XY-5	NEW YORK N Y CITY MUN WTR FIN		12/15/2021	BANK OF AMERICA/MERRILL LYNCH		8,923,725	7,500,000	8,848,275	8,818,199		(115,942)		(115,942)		8,702,257		221,468	221,468	301,667	06/15/2043
64971X-QF-8	NEW YORK N Y CITY TRANSITIONAL		12/22/2021	MORGAN STANLEY		901,305	750,000	861,038	855,243		(9,507)		(9,507)		845,736		55,569	55,569	34,667	05/01/2036
64971X-QG-6	NEW YORK N Y CITY TRANSITIONAL		12/21/2021	MORGAN STANLEY		3,597,690	3,000,000	3,429,240	3,406,897		(36,256)		(36,256)		3,370,642		227,048	227,048	137,333	05/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64971X-QH-4	NEW YORK N Y CITY TRANSITIONAL		12/20/2021	MORGAN STANLEY		3,589,650	3,000,000	3,417,360	3,395,680		(35,090)		(35,090)		3,360,589		229,061	229,061	137,000	05/01/2038
64971X-WD-6	NEW YORK N Y CITY TRANSITIONAL		12/16/2021	MORGAN STANLEY		3,585,630	3,000,000	3,478,950	3,472,245		(42,155)		(42,155)		3,430,090		155,540	155,540	135,000	11/01/2038
64990F-YE-8	NEW YORK ST DORM AUTH ST PERS		12/16/2021	MORGAN STANLEY		5,974,600	5,000,000	5,793,000	5,777,835		(70,456)		(70,456)		5,707,379		267,221	267,221	236,111	03/15/2037
64986D-KL-8	NEW YORK ST ENVIRONMENTAL FACS		03/25/2021	UMB BANK		129,715	100,000	127,173	125,171		(677)		(677)		124,494		5,221	5,221	1,444	06/15/2038
64986D-KP-9	NEW YORK ST ENVIRONMENTAL FACS		12/20/2021	Various		4,723,737	4,000,000	4,595,760	4,552,661		(53,695)		(53,695)		4,498,965		224,772	224,772	150,025	06/15/2045
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2021	MATURED		3,805,000	3,805,000	3,007,168	3,792,875		12,125		12,125		3,805,000				95,125	04/01/2021
649883-G5-8	NEW YORK ST MTG AGY HOMEOWNER		10/01/2021	ASSIGNMENT OF SECURITIES		980,000	980,000	1,046,856			(12,985)		(12,985)		1,033,870		(53,870)	(53,870)	37,240	10/01/2031
649883-K8-7	NEW YORK ST MTG AGY HOMEOWNER		10/01/2021	ASSIGNMENT OF SECURITIES		925,000	925,000	1,000,110			(14,666)		(14,666)		985,444		(60,444)	(60,444)	35,150	04/01/2028
64985T-AM-3	NEW YORK ST URBAN DEV CORP ST SALE		12/29/2021	Various		11,742,860	10,000,000	11,249,200	11,117,085		(74,136)		(74,136)		11,042,949		699,911	699,911	373,778	03/15/2042
650036-CZ-7	NEW YORK STATE PERSONAL INCOME TAX		12/15/2021	BANK OF AMERICA/MERRILL LYNCH		11,889,100	10,000,000	12,137,100	12,132,304		(209,086)		(209,086)		11,923,217		(34,117)	(34,117)	393,333	03/15/2035
650036-DA-1	NEW YORK STATE PERSONAL INCOME TAX		12/15/2021	BANK OF AMERICA/MERRILL LYNCH		5,936,000	5,000,000	6,049,400	6,047,049		(102,498)		(102,498)		5,944,551		(8,551)	(8,551)	196,667	03/15/2036
656178-EJ-5	NORMAN REGIONAL HOSPITAL		04/15/2021	BARCLAYS		4,285,645	3,500,000	4,131,645	4,071,197		(17,509)		(17,509)		4,053,687		231,958	231,958	110,833	09/01/2045
656178-EK-2	NORMAN REGIONAL HOSPITAL		12/15/2021	Various		5,075,565	4,500,000	4,814,100	4,784,444		(27,240)		(27,240)		4,757,204		318,361	318,361	229,111	09/01/2045
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/01/2021	MATURED		1,125,000	1,125,000	1,120,781	1,125,000						1,125,000				36,000	01/01/2021
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOM		12/03/2021	ASSIGNMENT OF SECURITIES		135,000	135,000	145,488			(1,342)		(1,342)		144,147		(9,147)	(9,147)	2,651	07/01/2031
658289-F5-7	NORTH CAROLINA ST UNIV N C RAL		08/05/2021	WELLS FARGO		4,255,251	4,225,000	4,643,824	4,323,585		(79,540)		(79,540)		4,244,045		11,206	11,206	180,736	10/01/2021
65830R-AY-5	NORTH CAROLINA TPK AUTH TRIANG		01/01/2021	MATURED		350,000	350,000	388,570	350,000						350,000				8,750	01/01/2021
65830R-BP-3	NORTH CAROLINA TPK AUTH TRIANG		01/01/2021	MATURED		425,000	425,000	447,436	425,000						425,000				10,625	01/01/2021
65830R-CA-5	NORTH CAROLINA TPK AUTH TRIANG		03/02/2021	UMB BANK		3,519,714	2,805,000	3,192,062	3,123,235		(6,123)		(6,123)		3,117,112		402,602	402,602	94,669	01/01/2032
65830V-AH-3	NORTH CAROLINA TURNPIKE AUTHORITY		12/16/2021	JPMORGAN CHASE & CO.		2,472,120	4,000,000	2,189,480	2,259,104		66,962		66,962		2,326,066		146,054	146,054		01/01/2040
65830V-AJ-9	NORTH CAROLINA TURNPIKE AUTHORITY		12/16/2021	JPMORGAN CHASE & CO.		2,975,300	5,000,000	2,628,400	2,713,363		81,756		81,756		2,795,119		180,181	180,181		01/01/2041
65830V-AM-2	NORTH CAROLINA TURNPIKE AUTHORITY		12/16/2021	JPMORGAN CHASE & CO.		2,129,680	4,000,000	1,878,040	1,940,523		60,177		60,177		2,000,700		128,980	128,980		01/01/2044
65830V-AN-0	NORTH CAROLINA TURNPIKE AUTHORITY		12/16/2021	JPMORGAN CHASE & CO.		2,562,100	5,000,000	2,258,100	2,333,940		73,063		73,063		2,407,002		155,098	155,098		01/01/2045
65830V-AP-5	NORTH CAROLINA TURNPIKE AUTHORITY		12/16/2021	Various		2,473,884	5,000,000	2,181,950	2,255,458		59,053		59,053		2,314,511		159,373	159,373		01/01/2046
65830V-AQ-3	NORTH CAROLINA TURNPIKE AUTHORITY		12/16/2021	JPMORGAN CHASE & CO.		3,580,125	7,500,000	3,153,525	3,260,426		103,017		103,017		3,363,443		216,682	216,682		01/01/2047
65830V-AR-1	NORTH CAROLINA TURNPIKE AUTHORITY		12/14/2021	JPMORGAN CHASE & CO.		2,764,800	6,000,000	2,429,820	2,512,698		78,952		78,952		2,591,650		173,150	173,150		01/01/2048
65830V-AS-9	NORTH CAROLINA TURNPIKE AUTHORITY		12/14/2021	JPMORGAN CHASE & CO.		1,601,748	3,600,000	1,407,600	1,455,759		45,882		45,882		1,501,641		100,107	100,107		01/01/2049
65944R-KU-5	NORTH FT BEND WTR AUTH TEX WTRSYS		03/03/2021	Various		2,833,126	2,370,000	2,729,813	2,690,247		(5,102)		(5,102)		2,685,145		147,981	147,981	19,167	12/15/2040
661046-BY-7	NORTH MIAMI BEACH FLA WTR REV		01/05/2021	PIPER JAFFRAY INC.		1,282,548	1,200,000	1,200,000	1,200,000						1,200,000		82,548	82,548	12,017	08/01/2027
661046-CA-8	NORTH MIAMI BEACH FLA WTR REV		03/03/2021	UMB BANK		527,565	500,000	500,000	500,000						500,000		27,565	27,565	7,448	08/01/2029
66285W-YY-6	NORTH TEX TWY AUTH REV		10/04/2021	Various		3,197,906	2,725,000	3,045,406	3,003,035		(9,404)		(9,404)		2,993,631		204,275	204,275	87,014	01/01/2036
663903-HU-9	NORTHEAST OHIO REGL SWR DIST W		03/09/2021	Various		2,591,065	2,150,000	2,526,917	2,482,808		(6,634)		(6,634)		2,476,174		114,891	114,891	27,640	11/15/2037
663903-JH-6	NORTHEAST OHIO REGL SWR DIST W		01/11/2021	PIPER JAFFRAY INC.		548,800	500,000	500,000	500,000						500,000		48,800	48,800	1,892	11/15/2029
663903-JJ-2	NORTHEAST OHIO REGL SWR DIST W		01/14/2021	UMB BANK		1,096,850	1,000,000	1,000,000	1,000,000						1,000,000		96,850	96,850	4,300	11/15/2030
664675-AT-2	NORTHEASTERN UNIVERSITY		11/02/2021	BARCLAYS		4,836,118	4,750,000	4,750,000	4,750,000						4,750,000		86,118	86,118	150,066	10/01/2050
665398-LJ-0	NORTHERN MICH UNIV REVS		12/01/2021	MATURED		400,000	400,000	438,088	410,288		(10,288)		(10,288)		400,000				20,000	12/01/2021
665398-LT-8	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		1,472,518	1,190,000	1,381,792	1,337,934		(3,321)		(3,321)		1,334,613		137,905	137,905	16,032	12/01/2030
665398-LV-3	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		981,328	800,000	921,512	893,833		(2,099)		(2,099)		891,734		89,594	89,594	10,778	12/01/2032
665398-LW-1	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		892,673	730,000	838,865	814,096		(1,879)		(1,879)		812,217		80,456	80,456	9,835	12/01/2033
665398-LX-9	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		1,383,610	1,135,000	1,299,042	1,261,791		(2,828)		(2,828)		1,258,963		124,647	124,647	15,291	12/01/2034
665398-LY-7	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		1,579,838	1,300,000	1,559,523	1,516,257		(4,993)		(4,993)		1,511,263		68,575	68,575	17,514	12/01/2035
66645H-AN-4	NORTHGLENN CO WSTEWTR		11/03/2021	UMB BANK		123,030	100,000	126,157			(1,867)		(1,867)		124,290		(1,260)	(1,260)	2,956	12/01/2033
34061U-EP-9	NOVA SOUTHEASTERN UNIVERSITY		08/30/2021	UMB BANK		3,856,761	3,600,000	3,600,000	3,600,000						3,600,000		256,761	256,761	124,479	04/01/2040
20775D-CM-2	NUVANCE HEALTH		09/30/2021	UMB BANK		116,851	100,000	114,893	113,055		(1,065)		(1,065)		111,990		4,861	4,861	5,033	07/01/2034
20775D-CN-0	NUVANCE HEALTH		09/16/2021	UMB BANK		412,650	350,000	400,799	394,542		(3,442)		(3,442)		391,100		21,550	21,550	17,072	07/01/2035
20775D-CP-5	NUVANCE HEALTH		06/23/2021	UMB BANK		820,659	700,000	797,636	785,641		(4,310)		(4,310)		781,331		39,328	39,328	27,200	07/01/2036
267045-MF-6	NUVANCE HEALTH		06/08/2021	UMB BANK		706,716	600,000	688,788	677,837		(3,684)		(3,684)		674,153		32,563	32,563	22,600	07/01/2037
267045-MG-4	NUVANCE HEALTH		06/08/2021	UMB BANK		746,366	635,000	726,561	715,288		(3,793)		(3,793)		711,494		34,872	34,872	23,918	07/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
199520-CB-1	OHIO (STATE OF)		04/15/2021	D.A. DAVIDSON & CO.		1,598,619	1,315,000	1,525,400	1,503,382		(5,756)		(5,756)		1,497,626		100,993	100,993	20,163	12/01/2034
199520-CC-9	OHIO (STATE OF)		04/15/2021	D.A. DAVIDSON & CO.		1,655,677	1,365,000	1,575,401	1,553,444		(5,743)		(5,743)		1,547,701		107,976	107,976	20,930	12/01/2035
199520-CD-7	OHIO (STATE OF)		04/15/2021	D.A. DAVIDSON & CO.		1,717,263	1,420,000	1,633,355	1,611,130		(5,814)		(5,814)		1,605,316		111,947	111,947	21,773	12/01/2036
199520-CE-5	OHIO (STATE OF)		03/01/2021	UMB BANK		1,741,120	1,475,000	1,690,911	1,668,461		(3,373)		(3,373)		1,665,088		76,031	76,031	15,078	12/01/2037
199520-CH-8	OHIO (STATE OF)		04/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,983,285	1,660,000	1,877,526	1,855,075		(5,883)		(5,883)		1,849,192		134,093	134,093	25,453	12/01/2040
677524-DV-9	OHIO (STATE OF)		07/27/2021	Market Axess		1,016,030	1,000,000	1,000,000	1,000,000						1,000,000		16,030	16,030	13,178	10/01/2022
67759H-LD-4	OHIO (STATE OF)		07/27/2021	Market Axess		3,048,090	3,000,000	3,000,000	3,000,000						3,000,000		48,090	48,090	39,535	10/01/2022
67759H-MK-7	OHIO (STATE OF)		12/16/2021	JPMORGAN CHASE & CO.		7,129,643	5,585,000	7,039,781	6,950,674		(131,187)		(131,187)		6,819,487		310,157	310,157	340,530	04/01/2038
67759H-ML-5	OHIO (STATE OF)		12/16/2021	JANNEY MONTGOMERY SCOTT LLC		2,552,780	2,000,000	2,512,800	2,481,450		(46,170)		(46,170)		2,435,280		117,500	117,500	121,944	04/01/2039
67759H-MM-3	OHIO (STATE OF)		03/25/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,280,910	1,000,000	1,252,330	1,236,933		(5,660)		(5,660)		1,231,273		49,637	49,637	24,722	04/01/2040
67760A-DN-3	OHIO ST		07/27/2021	MORGAN STANLEY		1,119,174	1,050,000	1,203,479	1,110,966		(18,155)		(18,155)		1,092,811		26,363	26,363	34,708	12/01/2022
67756D-QV-1	OHIO ST HIGHER EDL FAC COMMN		03/02/2021	UMB BANK		2,465,780	2,000,000	2,258,060	2,204,007		(4,256)		(4,256)		2,199,750		266,030	266,030	25,833	12/01/2035
678535-4Y-8	OKLAHOMA CITY AIRPORT TRUST		09/07/2021	UMB BANK		1,799,228	1,750,000	1,750,000	1,750,000						1,750,000		49,228	49,228	71,363	07/01/2043
67884N-EW-5	OKLAHOMA DEPT TRANSN REV		03/02/2021	UMB BANK		253,112	200,000	235,844	227,794		(565)		(565)		227,229		25,883	25,883	5,083	09/01/2033
679191-JK-3	OKLAHOMA ST UNIV		09/01/2021	ASSIGNMENT OF SECURITIES		10,000	10,000	10,000	10,000						10,000				236	09/01/2022
681725-JK-4	OMAHA NEB ARPT AUTH ARPT REV		12/15/2021	MATURED		400,000	400,000	457,368	411,799		(11,799)		(11,799)		400,000				20,000	12/15/2021
68189P-FJ-8	OMAHA NEB SPL TAX REV		01/15/2021	MATURED		125,000	125,000	138,144	125,167		(167)		(167)		125,000				3,125	01/15/2021
68189P-FU-3	OMAHA NEB SPL TAX REV		01/15/2021	MATURED		225,000	225,000	248,659	225,300		(300)		(300)		225,000				5,625	01/15/2021
68304F-AN-6	ONTARIO CALIF PENSION OBLIG		02/08/2021	UMB BANK		1,121,060	1,000,000	1,000,000	1,000,000						1,000,000		121,060	121,060	26,138	06/01/2038
685869-FU-8	OREGON HEALTH SCIENCES UNIV RE		11/04/2021	BANK OF AMERICA/MERRILL LYNCH		1,438,594	1,360,000	1,360,000	1,360,000						1,360,000		78,594	78,594	52,434	07/01/2030
686499-BS-2	ORLANDO FLA TOURIST DEV TAX RE		11/09/2021	UMB BANK		741,450	600,000	732,096	692,445		(10,824)		(10,824)		681,621		59,829	59,829	30,917	11/01/2027
686507-JL-9	ORLANDO FLA UTILS COMMN UTIL S		03/01/2021	UMB BANK		1,280,950	1,000,000	1,207,310	1,173,086		(3,235)		(3,235)		1,169,851		111,099	111,099	21,111	10/01/2032
45204F-DT-9	OSF HEALTHCARE SYSTEM		01/21/2021	UMB BANK		1,040,610	1,000,000	1,000,000	1,000,000						1,000,000		40,610	40,610	4,103	05/15/2026
690477-EB-6	OVIEDO FLA		03/26/2021	UMB BANK		304,353	250,000	299,185	298,728		(1,130)		(1,130)		297,598		6,755	6,755	3,472	10/01/2038
155176-AL-4	OZARKS TECHNICAL CMNTY COLLEGE		10/01/2021	UMB BANK		117,974	100,000	116,436			(1,024)		(1,024)		115,412		2,562	2,562	2,111	03/01/2032
69651A-BH-6	PALM BEACH CNTY FLA HEALTH FAC		06/30/2021	UMB BANK		1,020,305	800,000	992,280	970,828		(7,248)		(7,248)		963,580		56,725	56,725	31,178	08/15/2037
696550-D3-3	PALM BEACH CNTY FLA SCH BRD CT		08/01/2021	MATURED		1,300,000	1,300,000	1,438,255	1,323,864		(23,864)		(23,864)		1,300,000				65,000	08/01/2021
696550-E5-7	PALM BEACH CNTY FLA SCH BRD CT		08/01/2021	MATURED		1,200,000	1,200,000	1,325,712	1,221,959		(21,959)		(21,959)		1,200,000				60,000	08/01/2021
696550-F6-4	PALM BEACH CNTY FLA SCH BRD CT		08/01/2021	MATURED		500,000	500,000	552,730	509,208		(9,208)		(9,208)		500,000				25,000	08/01/2021
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT		02/16/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,333,900	2,500,000	3,119,275	3,084,809		(7,139)		(7,139)		3,077,670		256,230	256,230	95,833	08/01/2033
696550-G9-7	PALM BEACH CNTY FLA SCH BRD CT		12/30/2021	Various		5,184,855	4,000,000	4,970,200	4,916,352		(78,885)		(78,885)		4,837,466		347,389	347,389	309,792	08/01/2034
70105R-CF-2	PARKER COLO WTR & SANTN DIST		02/10/2021	PIPER JAFFRAY INC.		434,802	350,000	410,074	404,879		(647)		(647)		404,232		30,570	30,570	3,928	11/01/2036
70105R-CG-0	PARKER COLO WTR & SANTN DIST		02/10/2021	PIPER JAFFRAY INC.		371,484	300,000	350,337	345,992		(541)		(541)		345,450		26,034	26,034	3,367	11/01/2037
70105R-CL-9	PARKER COLO WTR & SANTN DIST		01/08/2021	UMB BANK		306,673	250,000	288,843	285,509		(111)		(111)		285,398		21,275	21,275	1,972	11/01/2041
70105R-CM-7	PARKER COLO WTR & SANTN DIST		02/11/2021	UMB BANK		262,848	215,000	247,792	244,982		(243)		(243)		244,739		18,109	18,109	2,112	11/01/2042
70105R-CP-0	PARKER COLO WTR & SANTN DIST		02/26/2021	UMB BANK		232,802	200,000	229,372	226,862		(466)		(466)		226,396		6,406	6,406	2,689	11/01/2044
704612-EU-0	PEACE RIVER/MANASOTA REGL WTR SUPP		04/13/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,921,440	1,600,000	1,888,768	1,883,712		(7,632)		(7,632)		1,876,080		45,360	45,360	30,756	10/01/2039
20281P-MN-9	PENNSYLVANIA (COMMONWEALTH OF)		03/29/2021	UMB BANK		1,189,434	1,150,000	1,156,318	1,155,749		(142)		(142)		1,155,607		33,827	33,827	9,857	06/01/2029
20281P-MP-4	PENNSYLVANIA (COMMONWEALTH OF)		11/30/2021	MESIROW FINANCIAL, INC.		2,094,920	2,000,000	2,000,000	2,000,000						2,000,000		94,920	94,920	55,313	06/01/2030
709144-NE-5	PENNSYLVANIA ST CTFS PARTN		07/01/2021	MATURED		100,000	100,000	107,817	101,269		(1,269)		(1,269)		100,000				5,000	07/01/2021
709144-NT-2	PENNSYLVANIA ST CTFS PARTN		04/20/2021	UMB BANK		530,876	425,000	471,733	460,385		(1,382)		(1,382)		459,002		71,874	71,874	17,177	07/01/2034
70917S-4C-4	PENNSYLVANIA ST HIGHER EDL FAC		04/08/2021	RBC DOMINION SECURITIES		802,269	650,000	763,328	745,554		(2,915)		(2,915)		742,639		59,630	59,630	19,951	03/01/2036
709235-T4-7	PENNSYLVANIA STATE UNIVERSITY		11/04/2021	MORGAN STANLEY		5,128,700	5,000,000	5,000,000	5,000,000						5,000,000		128,700	128,700	146,188	09/01/2033
714033-BM-8	PERKASIE PA REGL AUTH WTR & SW REV		08/23/2021	UMB BANK		239,762	200,000	231,876	227,708		(2,391)		(2,391)		225,318		14,444	14,444	8,533	02/01/2029
714033-BN-6	PERKASIE PA REGL AUTH WTR & SW REV		02/26/2021	UMB BANK		117,577	100,000	115,115	113,146		(293)		(293)		112,853		4,724	4,724	2,344	02/01/2030
714033-BP-1	PERKASIE PA REGL AUTH WTR & SW REV		03/08/2021	UMB BANK		544,636	460,000	524,653	516,270		(1,193)		(1,193)		515,077		29,559	29,559	10,643	02/01/2031
714033-BQ-9	PERKASIE PA REGL AUTH WTR & SW REV		03/01/2021	UMB BANK		308,638	265,000	301,387	296,676		(714)		(714)		295,962		12,676	12,676	6,242	02/01/2032
717817-SV-3	PHILADELPHIA PA ARPT REV		07/01/2021	MATURED		120,000	120,000	133,164	121,915		(1,915)		(1,915)		120,000				6,000	07/01/2021
717817-TT-7	PHILADELPHIA PA ARPT REV		07/01/2021	MATURED		270,000	270,000	298,253	274,118		(4,118)		(4,118)		270,000				13,500	07/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71783D-BF-1	PHILADELPHIA PA AUTH FOR INDL		05/01/2021	MATURED		200,000	200,000	212,452	201,752		(1,752)		(1,752)		200,000				5,000	05/01/2021
71884A-E5-4	PHOENIX ARIZ CIVIC IMPT CORP		03/23/2021	HILLTOP SECURITIES INC		1,591,014	1,345,000	1,619,030	1,610,267		(6,020)		(6,020)		1,604,246		(13,232)	(13,232)	31,383	07/01/2045
71883M-NA-8	PHOENIX ARIZ CIVIC IMPT CORP A		07/01/2021	MATURED		680,000	680,000	725,920	689,074		(9,074)		(9,074)		680,000				34,000	07/01/2021
71883P-LA-3	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		3,031,992	2,400,000	2,838,288	2,739,241		(7,146)		(7,146)		2,732,095		299,897	299,897	81,000	07/01/2031
71883P-LB-1	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		1,259,090	1,000,000	1,178,810	1,138,465		(2,912)		(2,912)		1,135,552		123,538	123,538	33,750	07/01/2032
71883P-LC-9	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		1,254,320	1,000,000	1,175,000	1,135,576		(2,848)		(2,848)		1,132,729		121,591	121,591	33,750	07/01/2033
71883P-LD-7	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		1,469,173	1,175,000	1,375,067	1,330,085		(3,251)		(3,251)		1,326,833		142,340	142,340	39,656	07/01/2034
71883P-LS-4	PHOENIX ARIZ CIVIC IMPT CORP W		07/01/2021	MATURED		1,755,000	1,755,000	1,911,897	1,781,503		(26,503)		(26,503)		1,755,000				87,750	07/01/2021
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP W		04/05/2021	UMB BANK		132,171	100,000	129,876	127,927		(723)		(723)		127,204		4,967	4,967	3,833	07/01/2036
71883R-PZ-0	PHOENIX ARIZ CIVIC IMPT CORP W		03/03/2021	UMB BANK		392,472	300,000	386,712	381,079		(1,393)		(1,393)		379,686		12,786	12,786	10,167	07/01/2038
71883R-QB-2	PHOENIX ARIZ CIVIC IMPT CORP W		12/15/2021	Various		4,925,870	3,800,000	4,865,786	4,796,826		(85,927)		(85,927)		4,710,899		214,971	214,971	264,319	07/01/2040
71883R-QC-0	PHOENIX ARIZ CIVIC IMPT CORP W		12/14/2021	Various		6,156,237	4,800,000	6,059,904	5,979,063		(100,522)		(100,522)		5,878,540		277,697	277,697	333,133	07/01/2044
71883R-QF-3	PHOENIX ARIZ CIVIC IMPT CORP W		12/22/2021	STIFEL CAPITAL MARKETS		1,089,699	830,000	1,091,583	1,074,390		(23,709)		(23,709)		1,050,681		39,017	39,017	61,789	07/01/2032
71883R-QG-1	PHOENIX ARIZ CIVIC IMPT CORP W		12/22/2021	Various		1,187,517	900,000	1,180,674	1,162,253		(23,390)		(23,390)		1,138,864		48,653	48,653	63,479	07/01/2033
71883R-QH-9	PHOENIX ARIZ CIVIC IMPT CORP W		12/22/2021	STIFEL CAPITAL MARKETS		1,570,920	1,200,000	1,571,604	1,547,240		(33,613)		(33,613)		1,513,626		57,294	57,294	89,333	07/01/2034
71883R-QJ-5	PHOENIX ARIZ CIVIC IMPT CORP W		12/22/2021	Various		1,639,241	1,250,000	1,630,238	1,605,368		(24,837)		(24,837)		1,580,531		58,710	58,710	75,993	07/01/2035
71883R-QK-2	PHOENIX ARIZ CIVIC IMPT CORP W		04/13/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,986,060	1,500,000	1,948,140	1,918,901		(11,743)		(11,743)		1,907,158		78,902	78,902	59,167	07/01/2036
71883R-QL-0	PHOENIX ARIZ CIVIC IMPT CORP W		12/29/2021	UMB BANK		1,946,383	1,500,000	1,940,025	1,911,386		(37,955)		(37,955)		1,873,430		72,953	72,953	108,653	07/01/2037
71883R-QP-1	PHOENIX ARIZ CIVIC IMPT CORP W		12/14/2021	MORGAN STANLEY		7,751,100	6,000,000	7,682,820	7,573,936		(145,905)		(145,905)		7,428,031		323,069	323,069	437,500	07/01/2040
04052E-AT-5	PHOENIX CHILDREN HOSP		09/22/2021	RAYMOND JAMES & ASSOCIATES, INC.		265,532	205,000	265,467	263,376		(4,387)		(4,387)		258,990		6,543	6,543	11,218	02/01/2037
04052E-AW-8	PHOENIX CHILDREN HOSP		08/10/2021	UMB BANK		645,430	500,000	641,425	636,597		(8,569)		(8,569)		628,028		17,402	17,402	24,444	02/01/2040
04052E-AY-4	PHOENIX CHILDREN HOSP		12/14/2021	Various		4,331,664	3,750,000	4,350,638	4,330,713		(49,819)		(49,819)		4,280,894		50,769	50,769	182,128	02/01/2050
71883M-NY-6	PHOENIX SKY HARBOR INTL ARPT		12/30/2021	Various		3,212,506	2,775,000	3,054,887	3,027,491		(21,447)		(21,447)		3,006,044		206,462	206,462	103,150	07/01/2044
36005F-GE-9	PIEDMONT HEALTHCARE		03/04/2021	UMB BANK		495,765	435,000	474,629	470,467		(690)		(690)		469,777		25,988	25,988	20,638	07/01/2049
773008-BH-9	PIEDMONT HEALTHCARE		09/29/2021	UMB BANK		713,398	600,000	675,084	667,066		(2,114)		(2,114)		664,953		48,445	48,445	19,111	07/01/2036
721876-TQ-3	PIMA CNTY ARIZ SWR REV		03/01/2021	UMB BANK		159,336	125,000	148,920	143,211		(378)		(378)		142,833		16,503	16,503	4,201	07/01/2030
725304-VZ-9	PITTSBURGH PA WTR & SWR AUTH		12/28/2021	UMB BANK		506,948	420,000	498,561	497,949		(7,402)		(7,402)		490,547		16,401	16,401	18,153	09/01/2036
725304-WE-5	PITTSBURGH PA WTR & SWR AUTH		12/16/2021	MORGAN STANLEY		2,359,980	2,000,000	2,312,400	2,310,006		(28,206)		(28,206)		2,281,799		78,181	78,181	84,222	09/01/2045
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2021	MATURED		695,000	695,000	695,000	695,000						695,000				19,113	01/15/2021
73358W-5L-4	PORT AUTH N Y & N J		12/30/2021	Various		3,197,464	2,500,000	3,185,875	3,158,258		(58,294)		(58,294)		3,099,964		97,500	97,500	170,179	07/15/2035
73358W-5M-2	PORT AUTH N Y & N J		12/29/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,345,820	2,000,000	2,322,940	2,310,082		(29,734)		(29,734)		2,280,348		65,472	65,472	115,778	07/15/2036
73358W-5N-0	PORT AUTH N Y & N J		12/29/2021	Various		2,344,701	2,000,000	2,319,060	2,306,368		(28,475)		(28,475)		2,277,893		66,808	66,808	113,389	07/15/2037
73358W-5P-5	PORT AUTH N Y & N J		12/16/2021	Various		3,513,804	3,000,000	3,466,950	3,448,412		(38,289)		(38,289)		3,410,123		103,681	103,681	160,789	07/15/2038
735240-K7-7	PORT PORTLAND ORE ARPT REV		07/01/2021	MATURED		1,000,000	1,000,000	1,125,740	1,014,749		(14,749)		(14,749)		1,000,000				50,000	07/01/2021
735389-B8-0	PORT SEATTLE WASH REV		05/01/2021	MATURED		9,000,000	9,000,000	9,712,980	9,085,173		(85,173)		(85,173)		9,000,000				225,000	05/01/2021
735389-E7-9	PORT SEATTLE WASH REV		05/01/2021	MATURED		5,550,000	5,550,000	5,989,671	5,602,523		(52,523)		(52,523)		5,550,000				138,750	05/01/2021
735389-H4-3	PORT SEATTLE WASH REV		04/08/2021	UMB BANK		4,936,543	4,000,000	4,906,440	4,787,298		(23,884)		(23,884)		4,763,414		173,129	173,129	105,153	04/01/2034
735389-H5-0	PORT SEATTLE WASH REV		04/15/2021	Various		9,349,175	7,500,000	9,141,675	8,926,626		(45,788)		(45,788)		8,880,838		468,337	468,337	203,472	04/01/2035
735389-J2-5	PORT SEATTLE WASH REV		04/08/2021	Various		563,057	500,000	543,795	538,182		(1,045)		(1,045)		537,137		25,920	25,920	10,100	04/01/2044
735351-DR-6	PORT ST LUCIE FLA UTIL SYS REV		03/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		460,479	385,000	450,088	444,694		(1,217)		(1,217)		443,477		17,002	17,002	5,604	05/01/2038
735351-DS-4	PORT ST LUCIE FLA UTIL SYS REV		03/10/2021	Various		920,524	775,000	903,053	892,461		(2,339)		(2,339)		890,122		30,402	30,402	11,147	05/01/2039
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS		04/06/2021	UMB BANK		292,605	250,000	293,030			(809)		(809)		292,221		384	384	7,472	08/15/2050
735240-U7-6	PORTLAND INTL AIRPORT OR		04/15/2021	UMB BANK		128,397	100,000	119,964	118,797		(524)		(524)		118,273		10,124	10,124	6,500	07/01/2037
735240-U9-2	PORTLAND INTL AIRPORT OR		07/01/2021	MATURED		1,750,000	1,750,000	1,813,280	1,776,861		(26,861)		(26,861)		1,750,000				87,500	07/01/2021
74823Y-EK-7	QUEEN CREEK ARIZ EXCISE TAX		03/05/2021	HILLTOP SECURITIES INC		1,472,500	1,250,000	1,457,425	1,448,115		(3,525)		(3,525)		1,444,589		27,911	27,911	34,583	08/01/2045
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99		10/01/2021	ASSIGNMENT OF SECURITIES		300,000	300,000	292,779	298,584		358		358		298,942		1,058	1,058	16,125	10/01/2025
759136-US-1	REGIONAL TRANSN DIST COLO		11/17/2021	Various		1,891,380	1,750,000	1,750,000	1,750,000						1,750,000		141,380	141,380	67,956	11/01/2038
762196-SA-2	RHODE IS HEALTH & EDL BLDG COR		08/16/2021	RAYMOND JAMES & ASSOCIATES, INC.		256,332	200,000	240,794	234,585		(2,346)		(2,346)		232,240		24,092	24,092	7,583	05/15/2034
762196-SB-0	RHODE IS HEALTH & EDL BLDG COR		03/09/2021	UMB BANK		562,814	445,000	533,586	520,133		(1,560)		(1,560)		518,574		44,240	44,240	7,169	05/15/2035
762196-SC-8	RHODE IS HEALTH & EDL BLDG COR		03/03/2021	UNION BANK OF SWITZERLAND		358,849	285,000	340,347	331,960		(889)		(889)		331,071		27,778	27,778	4,354	05/15/2036
762196-SD-6	RHODE IS HEALTH & EDL BLDG COR		03/18/2021	UMB BANK		352,142	300,000	322,434	319,086		(395)		(395)		318,691		33,451	33,451	3,900	05/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
762196-SE-4	RHODE IS HEALTH & EDL BLDG COR		02/26/2021	UMB BANK		233,372	200,000	213,704	211,665		(207)		(207)		211,458		21,914	21,914	2,378	05/15/2038
762196-SG-9	RHODE IS HEALTH & EDL BLDG COR		03/01/2021	UMB BANK		185,643	150,000	175,671	171,821		(396)		(396)		171,425		14,218	14,218	6,000	05/15/2042
762196-SY-0	RHODE IS HEALTH & EDL BLDG COR		08/27/2021	UMB BANK		307,227	255,000	283,346	279,485		(1,329)		(1,329)		278,156		29,072	29,072	6,464	05/15/2035
762196-TB-9	RHODE IS HEALTH & EDL BLDG COR		03/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,537,590	1,315,000	1,446,802	1,428,942		(2,995)		(2,995)		1,425,947		111,643	111,643	19,725	05/15/2038
76222F-CU-0	RHODE IS INFRASTRUCTURE BK SAF		12/23/2021	MORGAN STANLEY		2,072,509	1,715,000	1,963,195	1,930,345		(22,210)		(22,210)		1,908,134		164,374	164,374	85,178	10/01/2035
76222F-CY-2	RHODE IS INFRASTRUCTURE BK SAF		03/02/2021	UMB BANK		239,362	200,000	225,838	222,443		(401)		(401)		222,042		17,320	17,320	3,400	10/01/2039
762326-AM-8	RHODE ISLAND ST TPK & BRDG MOTOR F		05/05/2021	UMB BANK		159,395	150,000	150,000	150,000						150,000		9,395	9,395	1,925	12/01/2031
64990G-TG-7	ROCHESTER INSTITUTE OF TECHNOLOGY		04/08/2021	RBC DOMINION SECURITIES		685,147	540,000	678,775	662,729		(3,726)		(3,726)		659,004		26,143	26,143	21,075	07/01/2035
64990G-TH-5	ROCHESTER INSTITUTE OF TECHNOLOGY		04/08/2021	RBC DOMINION SECURITIES		499,778	395,000	494,536	483,053		(2,668)		(2,668)		480,385		19,393	19,393	15,416	07/01/2036
64990G-TJ-1	ROCHESTER INSTITUTE OF TECHNOLOGY		04/08/2021	RBC DOMINION SECURITIES		1,375,297	1,090,000	1,358,151	1,327,296		(7,171)		(7,171)		1,320,125		55,172	55,172	42,540	07/01/2037
64990G-TM-4	ROCHESTER INSTITUTE OF TECHNOLOGY		12/29/2021	Various		6,678,733	5,770,000	6,455,072	6,377,724		(63,942)		(63,942)		6,313,782		364,951	364,951	343,356	07/01/2044
772249-QX-9	ROCK HILL S C UTIL SYS REV		03/02/2021	Various		649,498	510,000	627,846	610,090		(1,644)		(1,644)		608,446		41,052	41,052	16,407	01/01/2033
775080-FY-5	ROGERS ARK SALES & USE TAX REV		10/27/2021	UMB BANK		241,094	200,000	224,526	218,678		(2,441)		(2,441)		216,238		24,856	24,856	9,944	11/01/2031
775080-GA-6	ROGERS ARK SALES & USE TAX REV		01/27/2021	FIFTH THIRD SECURITIES, INC.		1,233,510	1,000,000	1,115,970	1,088,394		(1,072)		(1,072)		1,087,322		146,188	146,188	12,222	11/01/2033
45506D-8C-2	ROSE-HULMAN INSTITUTE OF TECH IN		06/01/2021	MATURED		3,115,000	3,115,000	3,148,517	3,128,880		(13,880)		(13,880)		3,115,000				46,725	06/01/2021
778260-FL-8	ROSS CNTY OHIO HOSP REV		04/08/2021	RBC DOMINION SECURITIES		2,209,880	1,770,000	2,124,212	2,078,407		(8,598)		(8,598)		2,069,809		140,072	140,072	32,204	12/01/2039
778260-FM-6	ROSS CNTY OHIO HOSP REV		04/08/2021	RBC DOMINION SECURITIES		2,766,671	2,245,000	2,658,462	2,605,390		(9,977)		(9,977)		2,595,413		171,258	171,258	40,847	12/01/2044
783186-UM-9	RUTGERS UNIVERSITY NEW JERSEY		02/08/2021	UMB BANK		1,018,210	1,000,000	1,000,000	1,000,000						1,000,000		18,210	18,210	4,848	05/01/2029
783186-UQ-0	RUTGERS UNIVERSITY NEW JERSEY		10/27/2021	HILLTOP SECURITIES INC		1,980,120	2,000,000	2,000,000	2,000,000						2,000,000		(19,880)	(19,880)	40,036	05/01/2032
783186-UV-9	RUTGERS UNIVERSITY NEW JERSEY		11/02/2021	HILLTOP SECURITIES INC		3,881,000	4,000,000	4,000,000	4,000,000						4,000,000		(119,000)	(119,000)	108,134	05/01/2046
786089-JG-8	SACRAMENTO CA WTR REV		11/30/2021	Various		2,564,557	2,500,000	2,500,000	2,500,000						2,500,000		64,557	64,557	64,013	09/01/2027
786089-JH-6	SACRAMENTO CA WTR REV		12/01/2021	UMB BANK		1,562,191	1,530,000	1,530,000	1,530,000						1,530,000		32,191	32,191	41,244	09/01/2028
786089-JJ-2	SACRAMENTO CA WTR REV		01/05/2021	Various		2,164,940	2,000,000	2,000,000	2,000,000						2,000,000		164,940	164,940	15,318	09/01/2029
786089-JK-9	SACRAMENTO CA WTR REV		01/14/2021	UMB BANK		1,615,695	1,500,000	1,500,000	1,500,000						1,500,000		115,695	115,695	13,208	09/01/2030
786089-JL-7	SACRAMENTO CA WTR REV		01/15/2021	UMB BANK		1,083,980	1,000,000	1,000,000	1,000,000						1,000,000		83,980	83,980	9,448	09/01/2031
786089-JN-3	SACRAMENTO CA WTR REV		12/15/2021	Market Axess		2,905,860	2,850,000	2,850,000	2,850,000						2,850,000		55,860	55,860	97,652	09/01/2033
786089-JP-8	SACRAMENTO CA WTR REV		12/15/2021	JEFFERIES & COMPANY, INC.		2,782,120	2,750,000	2,750,000	2,750,000						2,750,000		32,120	32,120	97,786	09/01/2034
786089-JR-4	SACRAMENTO CA WTR REV		11/03/2021	JPMORGAN CHASE & CO.		4,149,720	4,000,000	4,000,000	4,000,000						4,000,000		149,720	149,720	149,813	09/01/2042
786073-AN-6	SACRAMENTO CALIF TRANSIENT OCC		10/19/2021	Various		549,396	450,000	519,197	505,302		(3,606)		(3,606)		501,696		47,700	47,700	13,972	06/01/2032
786073-AP-1	SACRAMENTO CALIF TRANSIENT OCC		01/20/2021	UMB BANK		794,696	650,000	744,159	725,325		(383)		(383)		724,942		69,754	69,754	4,085	06/01/2033
786073-BJ-4	SACRAMENTO CALIF TRANSIENT OCC		12/21/2021	Various		855,732	705,000	807,126	786,699		(7,570)		(7,570)		779,129		76,604	76,604	29,904	06/01/2032
786073-BK-1	SACRAMENTO CALIF TRANSIENT OCC		12/21/2021	Various		2,504,226	2,055,000	2,334,542	2,278,843		(20,936)		(20,936)		2,257,907		246,318	246,318	88,207	06/01/2033
786134-WC-6	SACRAMENTO CNTY CALIF SANTN DI		12/01/2021	MATURED		255,000	255,000	255,000	255,000						255,000				1,527	12/01/2021
79467B-AK-1	SALES TAX SECURITIZATION CORP		04/08/2021	UMB BANK		736,806	600,000	742,758	702,917		(3,822)		(3,822)		699,095		37,711	37,711	23,417	01/01/2029
795681-HA-6	SALT LAKE CNTY UTAH MUN BLDG A		03/01/2021	UMB BANK		123,315	100,000	119,643	116,111		(362)		(362)		115,749		7,566	7,566	3,167	01/15/2034
795681-HC-2	SALT LAKE CNTY UTAH MUN BLDG A		02/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		827,307	675,000	801,745	779,039		(2,295)		(2,295)		776,744		50,563	50,563	21,281	01/15/2036
795681-HD-0	SALT LAKE CNTY UTAH MUN BLDG A		03/02/2021	Various		1,387,149	1,130,000	1,337,321	1,300,248		(3,850)		(3,850)		1,296,398		90,751	90,751	35,885	01/15/2037
795681-HE-8	SALT LAKE CNTY UTAH MUN BLDG A		03/01/2021	RAYMOND JAMES & ASSOCIATES, INC.		829,906	680,000	802,427	780,567		(2,248)		(2,248)		778,319		51,587	51,587	21,533	01/15/2038
79625G-AD-5	SAN ANTONIO TEX ELEC & GAS REV		02/01/2021	MATURED		1,650,000	1,650,000	1,751,327	1,653,890		(3,890)		(3,890)		1,650,000				41,250	02/01/2021
79642G-AS-1	SAN ANTONIO TEX WTR REV		10/04/2021	FIRST TENNESSEE BANK		487,988	390,000	450,275	436,313		(4,314)		(4,314)		431,999		55,989	55,989	17,388	05/15/2035
79739G-LB-0	SAN DIEGO REG AIRPORT		12/22/2021	Various		1,993,357	1,700,000	1,932,560	1,909,393		(19,394)		(19,394)		1,889,999		103,358	103,358	92,644	07/01/2037
79739G-LC-8	SAN DIEGO REG AIRPORT		12/22/2021	Various		2,341,064	2,000,000	2,266,280	2,239,800		(24,362)		(24,362)		2,215,438		125,626	125,626	115,789	07/01/2038
79739G-LU-8	SAN DIEGO REG AIRPORT		12/30/2021	Various		1,889,553	1,500,000	1,855,785	1,820,093		(31,153)		(31,153)		1,788,940		100,613	100,613	80,561	07/01/2032
79739G-LV-6	SAN DIEGO REG AIRPORT		08/04/2021	UMB BANK		1,537,077	1,190,000	1,466,485	1,438,808		(15,280)		(15,280)		1,423,528		113,548	113,548	63,762	07/01/2033
79739G-LW-4	SAN DIEGO REG AIRPORT		12/30/2021	Various		1,923,687	1,525,000	1,871,983	1,837,326		(28,055)		(28,055)		1,809,271		114,416	114,416	80,049	07/01/2034
79739G-LX-2	SAN DIEGO REG AIRPORT		08/10/2021	UMB BANK		639,885	500,000	612,325	601,121		(6,652)		(6,652)		594,468		45,417	45,417	27,847	07/01/2035
79739G-LY-0	SAN DIEGO REG AIRPORT		12/30/2021	Various		935,631	750,000	915,615	899,124		(14,552)		(14,552)		884,572		51,059	51,059	39,217	07/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79739G-LZ-7	SAN DIEGO REG AIRPORT		12/30/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,340,876	1,085,000	1,320,445	1,297,042		(22,866)		(22,866)		1,274,175		66,700	66,700	54,551	07/01/2037
79739G-MA-1	SAN DIEGO REG AIRPORT		12/30/2021	Various		995,900	800,000	970,560	953,636		(13,585)		(13,585)		940,051		55,848	55,848	40,692	07/01/2038
79739G-MB-9	SAN DIEGO REG AIRPORT		12/30/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		646,312	525,000	635,439	624,495		(10,701)		(10,701)		613,794		32,517	32,517	26,396	07/01/2039
79739G-MC-7	SAN DIEGO REG AIRPORT		06/30/2021	UMB BANK		145,341	125,000	137,058	135,880		(574)		(574)		135,306		10,035	10,035	5,014	07/01/2044
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT		08/04/2021	Various		4,258,575	3,420,000	4,301,881	4,192,080		(25,490)		(25,490)		4,166,590		91,985	91,985	79,642	05/01/2036
79766D-RV-3	SAN FRANCISCO CALIF CITY & CNT		04/08/2021	Various		5,521,462	4,450,000	5,579,766	5,439,341		(29,884)		(29,884)		5,409,457		112,004	112,004	98,101	05/01/2037
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNT		03/18/2021	STIFEL CAPITAL MARKETS		4,468,850	5,000,000	5,000,000	5,000,000						5,000,000		(531,150)	(531,150)	87,097	05/01/2051
798736-AN-4	SAN LUIS UNIT/WESTLANDS WTR DI		02/01/2021	UMB BANK		1,089,800	1,000,000	1,000,000	1,000,000						1,000,000		89,800	89,800	13,351	09/01/2037
798736-AT-1	SAN LUIS UNIT/WESTLANDS WTR DI		05/04/2021	JPMORGAN CHASE & CO.		1,353,105	1,350,000	1,350,000	1,350,000						1,350,000		3,105	3,105	9,114	09/01/2021
80483C-QD-6	SAVANNAH STATE UNIVERSITY		09/14/2021	Various		1,022,431	765,000	1,019,714			(4,853)		(4,853)		1,014,861		7,570	7,570	7,779	06/15/2035
80483C-QK-0	SAVANNAH STATE UNIVERSITY		07/08/2021	UMB BANK		122,744	100,000	120,816			(96)		(96)		120,720		2,024	2,024	200	06/15/2041
19648F-MT-8	SCL HEALTH SYSTEM		01/12/2021	UMB BANK		1,688,627	1,405,000	1,580,316	1,561,905		(563)		(563)		1,561,342		127,285	127,285	30,129	01/01/2038
19648F-MV-3	SCL HEALTH SYSTEM		12/20/2021	UMB BANK		1,169,195	1,000,000	1,117,170	1,104,911		(6,610)		(6,610)		1,098,301		70,894	70,894	45,333	01/01/2040
19648F-LL-6	SCL HEALTH SYSTEM - COLORADO		12/28/2021	Various		7,082,737	5,950,000	6,963,047	6,851,499		(45,421)		(45,421)		6,806,078		276,659	276,659	236,942	01/01/2035
19648F-LM-4	SCL HEALTH SYSTEM - COLORADO		12/28/2021	Various		6,886,734	5,800,000	6,764,308	6,658,324		(43,173)		(43,173)		6,615,151		271,583	271,583	230,969	01/01/2036
810489-SS-4	SCOTTSDALE ARIZ MUN PPTY CORP		07/01/2021	MATURED		380,000	380,000	435,662	386,946		(6,946)		(6,946)		380,000				19,000	07/01/2021
81257V-AA-9	SEATTLE CHILDREN HOSP		11/22/2021	UMB BANK		2,886,030	3,000,000	3,000,000							3,000,000		(113,970)	(113,970)	28,489	10/01/2027
81684L-DU-7	SEMITROPIC IMPT DIST SEMITROPI		08/10/2021	UMB BANK		1,065,730	1,000,000	1,000,000	1,000,000						1,000,000		65,730	65,730	22,611	12/01/2034
81684L-DV-5	SEMITROPIC IMPT DIST SEMITROPI		08/10/2021	UMB BANK		1,065,580	1,000,000	1,000,000	1,000,000						1,000,000		65,580	65,580	22,960	12/01/2035
825485-WP-6	SHREVEPORT LA WTR & SWR REV		02/18/2021	UMB BANK		223,460	185,000	192,243	190,700		(89)		(89)		190,611		32,848	32,848	1,665	12/01/2033
835818-JY-2	SOQUEL CREEK CALIF CNTY WTR DI		08/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		355,009	350,000	350,000	350,000						350,000		5,009	5,009	6,415	03/01/2035
83703F-KB-7	SOUTH CAROLINA JOBS-ECONOMIC D		11/01/2021	MATURED		325,000	325,000	356,246	332,984		(7,984)		(7,984)		325,000				16,250	11/01/2021
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D		03/02/2021	UMB BANK		1,470,709	1,200,000	1,316,916	1,294,550		(1,946)		(1,946)		1,292,604		178,105	178,105	20,378	05/01/2031
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC D		03/01/2021	UMB BANK		573,320	470,000	511,905	503,919		(692)		(692)		503,227		70,093	70,093	7,964	05/01/2032
83703F-LF-7	SOUTH CAROLINA JOBS-ECONOMIC D		03/03/2021	UMB BANK		2,189,556	1,795,000	1,947,665	1,918,628		(2,550)		(2,550)		1,916,078		273,478	273,478	30,603	05/01/2033
837123-HF-8	SOUTH CAROLINA ST PORTS AUTH P		03/24/2021	UMB BANK		2,094,451	1,700,000	1,958,434	1,900,177		(5,622)		(5,622)		1,894,555		199,896	199,896	62,569	07/01/2034
837123-HG-6	SOUTH CAROLINA ST PORTS AUTH P		12/16/2021	Various		5,396,951	4,380,000	5,025,524	4,880,295		(39,676)		(39,676)		4,840,620		556,332	556,332	254,864	07/01/2035
837123-KC-1	SOUTH CAROLINA ST PORTS AUTH P		12/16/2021	Various		5,885,058	5,085,000	5,634,231	5,571,819		(48,184)		(48,184)		5,523,636		361,422	361,422	291,596	07/01/2036
837123-KE-7	SOUTH CAROLINA ST PORTS AUTH P		12/16/2021	JPMORGAN CHASE & CO.		4,391,330	3,810,000	4,187,266	4,144,585		(34,255)		(34,255)		4,110,330		281,000	281,000	223,943	07/01/2038
838536-KE-9	SOUTH JERSEY TRANSN AUTH N J T		04/15/2021	UMB BANK		1,295,990	1,000,000	1,271,150	1,241,788		(7,524)		(7,524)		1,234,264		61,726	61,726	23,333	11/01/2032
838536-KF-6	SOUTH JERSEY TRANSN AUTH N J T		04/16/2021	UMB BANK		583,155	450,000	571,550	558,393		(3,403)		(3,403)		554,991		28,164	28,164	10,563	11/01/2033
839423-CR-9	SOUTH PLACER WASTEWATER AUTH CALIF		03/12/2021	UMB BANK		349,573	250,000	335,258	331,155		(1,275)		(1,275)		329,880		19,693	19,693	4,688	11/01/2032
839423-CS-7	SOUTH PLACER WASTEWATER AUTH CALIF		05/17/2021	UMB BANK		805,969	570,000	763,532	755,096		(4,836)		(4,836)		750,260		55,709	55,709	15,675	11/01/2033
60636A-TF-0	SOUTHEAST MO ST UNIV		02/11/2021	UMB BANK		2,878,857	2,440,000	2,725,358	2,689,653		(3,052)		(3,052)		2,686,601		192,257	192,257	36,156	10/01/2033
60636A-TH-6	SOUTHEAST MO ST UNIV		02/11/2021	UMB BANK		2,605,673	2,225,000	2,464,277	2,434,473		(2,540)		(2,540)		2,431,933		173,740	173,740	32,931	10/01/2035
841438-JZ-8	SOUTHEAST MO ST UNIV SYS FACS		02/10/2021	UMB BANK		291,728	250,000	310,348	279,757		(763)		(763)		278,994		12,734	12,734	4,549	04/01/2025
84314P-AA-7	SOUTHERN IL HEALTHCARE		10/22/2021	Various		5,936,457	5,250,000	5,250,000	5,250,000						5,250,000		686,457	686,457	199,895	05/15/2050
843375-C4-6	SOUTHERN MINN MUN PWR AGY PWR		01/01/2021	MATURED		180,000	180,000	211,477	180,000						180,000				4,500	01/01/2021
847175-ML-7	SPARTANBURG S C SAN SWR DIST		09/27/2021	PIPER JAFFRAY INC.		1,579,230	1,500,000	1,500,000	1,500,000						1,500,000		79,230	79,230	42,438	03/01/2033
847175-MM-5	SPARTANBURG S C SAN SWR DIST		04/21/2021	UMB BANK		1,072,940	1,000,000	1,000,000	1,000,000						1,000,000		72,940	72,940	17,561	03/01/2034
847184-VS-4	SPARTANBURG S C WATERWORKS REVENUE		05/05/2021	UMB BANK		1,071,330	1,000,000	1,000,000	1,000,000						1,000,000		71,330	71,330	11,505	06/01/2034
847184-VV-7	SPARTANBURG S C WATERWORKS REVENUE		02/12/2021	UMB BANK		1,792,900	1,660,000	1,660,000	1,660,000						1,660,000		132,900	132,900	10,632	06/01/2043
490580-EU-7	SPECTRUM HEALTH SYSTEM		10/27/2021	UMB BANK		178,721	165,000	165,000	165,000						165,000		13,721	13,721	6,425	07/15/2032
847771-BJ-0	SPEEDWAY IND SEWAGE WORKS		03/16/2021	UMB BANK		171,821	150,000	168,365	167,961		(555)		(555)		167,406		4,414	4,414	1,663	09/01/2027
804833-FC-0	ST JOSEPHS-CANDLER HLTH		02/25/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,770,525	2,500,000	2,724,825	2,701,881		(3,516)		(3,516)		2,698,365		72,160	72,160	66,667	07/01/2039
804833-FD-8	ST JOSEPHS-CANDLER HLTH		04/23/2021	Various		4,622,972	4,110,000	4,429,553	4,397,143		(6,186)		(6,186)		4,390,957		232,015	232,015	124,588	07/01/2043
791638-E9-6	ST LOUIS MO ARPT REV		07/01/2021	MATURED		1,305,000	1,305,000	1,482,584	1,327,733		(22,733)		(22,733)		1,305,000				65,250	07/01/2021
793711-BC-5	ST VRAIN SANTN DIST COLO		03/02/2021	UMB BANK		399,266	325,000	393,994	389,991		(1,047)		(1,047)		388,944		10,322	10,322	3,347	12/01/2031
793711-BD-3	ST VRAIN SANTN DIST COLO		02/11/2021	UMB BANK		269,084	210,000	252,338	249,894		(459)		(459)		249,435		19,649	19,649	1,750	12/01/2032
793711-BG-6	ST VRAIN SANTN DIST COLO		03/03/2021	UMB BANK		120,760	100,000	118,265	117,220		(279)		(279)		116,941		3,819	3,819	1,044	12/01/2035
852660-EE-5	STAMFORD CONN WTR POLLUTION CT		03/01/2021	UMB BANK		207,799	175,000	196,803	193,765		(352)		(352)		193,413		14,385	14,385	2,956	04/01/2036
852660-EG-0	STAMFORD CONN WTR POLLUTION CT		09/29/2021	Various		335,145	280,000	312,578	308,056		(2,072)		(2,072)		305,984		29,161	29,161	10,356	04/01/2038
852660-EJ-4	STAMFORD CONN WTR POLLUTION CT		04/30/2021	UMB BANK		468,197	400,000	438,948	433,591		(848)		(848)		432,743		35,454	35,454	7,744	04/01/2044
64990G-X9-8	STATE UNIVERSITY OF NEW YORK		11/04/2021	JPMORGAN CHASE & CO.		4,011,840	4,000,000	4,000,000	4,000,000						4,000,000		11,840	11,840	117,121	07/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
858620-2L-0	STEPHEN F AUSTIN ST UNIV TEX U		04/22/2021	RBC DOMINION SECURITIES		316,214	265,000	310,747	298,415		(2,118)		(2,118)		296,297		19,917	19,917	7,030	10/15/2025
858620-2V-8	STEPHEN F AUSTIN ST UNIV TEX U		01/22/2021	FIRST TENNESSEE BANK		578,814	485,000	508,018	504,075		(149)		(149)		503,926		74,888	74,888	5,443	10/15/2034
858620-2X-4	STEPHEN F AUSTIN ST UNIV TEX U		04/08/2021	RBC DOMINION SECURITIES		4,312,284	3,725,000	3,836,601	3,817,645		(2,896)		(2,896)		3,814,749		497,535	497,535	73,258	10/15/2036
858620-2Y-2	STEPHEN F AUSTIN ST UNIV TEX U		04/13/2021	UMB BANK		1,164,650	1,000,000	1,025,020	1,020,781		(667)		(667)		1,020,113		144,537	144,537	20,000	10/15/2037
858620-2Z-9	STEPHEN F AUSTIN ST UNIV TEX U		04/13/2021	UMB BANK		557,563	480,000	489,653	488,021		(257)		(257)		487,764		69,799	69,799	9,600	10/15/2038
861398-BL-8	STOCKTON CALIF PUB FING AUTH W		10/01/2021	MATURED		400,000	400,000	429,296	407,856		(7,856)		(7,856)		400,000				20,000	10/01/2021
874461-JW-7	TALLAHASSEE FLA CONS UTIL SYS		10/01/2021	MATURED		515,000	515,000	563,606	526,316		(11,316)		(11,316)		515,000				25,750	10/01/2021
880178-BV-9	TEMPLE UNIVERSITY		01/13/2021	UMB BANK		936,963	900,000	900,000	900,000						900,000		36,963	36,963	4,308	04/01/2026
880178-BX-5	TEMPLE UNIVERSITY		11/30/2021	FIFTH THIRD SECURITIES, INC.		7,643,066	7,580,000	7,580,000	7,580,000						7,580,000		63,066	63,066	176,667	04/01/2028
880178-CF-3	TEMPLE UNIVERSITY		10/28/2021	WELLS FARGO		2,762,829	2,700,000	2,700,000	2,700,000						2,700,000		62,829	62,829	89,973	04/01/2040
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2021	MATURED		459,603	459,603	463,965	459,624		(21)		(21)		459,603				11,792	01/15/2021
756872-LF-2	TEXAS CHRISTIAN UNIVERSITY		11/03/2021	HILLTOP SECURITIES INC		1,567,560	1,500,000	1,500,000	1,500,000						1,500,000		67,560	67,560	58,032	03/15/2045
882669-BP-8	TEXAS PUB FIN AUTH LEASE REV		03/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,365,760	2,000,000	2,220,700	2,189,150		(4,090)		(4,090)		2,185,061		180,699	180,699	48,889	02/01/2039
882854-J2-9	TEXAS WATER DEV BRD		03/05/2021	UMB BANK		238,854	200,000	209,868	207,555		(173)		(173)		207,382		31,472	31,472	7,200	10/15/2035
88675A-CB-0	TIGARD ORE WTR SYS REV		01/21/2021	UMB BANK		1,721,871	1,645,000	1,645,000	1,645,000						1,645,000		76,871	76,871	8,618	08/01/2034
88675A-CG-9	TIGARD ORE WTR SYS REV		04/09/2021	D.A. DAVIDSON & CO.		3,660,483	3,655,000	3,655,000	3,655,000						3,655,000		5,483	5,483	43,860	08/01/2039
887440-BH-7	TIMPANOGOS SPL SVC DIST UTAH S		06/01/2021	MATURED		250,000	250,000	277,883	253,471		(3,471)		(3,471)		250,000				6,250	06/01/2021
890096-DP-2	TOMPKINS CNTY N Y DEV CORP REV		03/03/2021	UMB BANK		618,099	500,000	583,255	567,431		(1,420)		(1,420)		566,011		52,088	52,088	16,889	07/01/2032
890096-DQ-0	TOMPKINS CNTY N Y DEV CORP REV		02/11/2021	UMB BANK		440,834	345,000	400,580	390,040		(674)		(674)		389,366		51,468	51,468	10,781	07/01/2033
890096-DR-8	TOMPKINS CNTY N Y DEV CORP REV		03/08/2021	RBC DOMINION SECURITIES		492,508	400,000	462,292	450,508		(1,156)		(1,156)		449,351		43,157	43,157	13,833	07/01/2034
89602R-GB-5	TRIBOROUGH BRDG & TUNL AUTH NY		12/30/2021	Various		3,966,695	3,375,000	3,756,409	3,737,529		(20,380)		(20,380)		3,717,149		249,546	249,546	102,333	11/15/2054
89546R-PU-2	TRI-CNTY MET TRANSN DIST ORE R		03/02/2021	STIFEL CAPITAL MARKETS		3,692,045	3,240,000	3,422,018	3,377,937		(2,947)		(2,947)		3,374,990		317,055	317,055	55,080	10/01/2033
89546R-RN-6	TRI-CNTY MET TRANSN DIST ORE R		02/26/2021	BARCLAYS		1,682,122	1,300,000	1,687,777	1,643,127		(6,218)		(6,218)		1,636,909		45,213	45,213	32,681	09/01/2034
89546R-RT-3	TRI-CNTY MET TRANSN DIST ORE R		03/04/2021	PIPER JAFFRAY INC.		5,756,816	4,855,000	5,609,418	5,524,573		(13,027)		(13,027)		5,511,546		245,270	245,270	100,876	09/01/2039
407272-Y5-6	TRIHEALTH INC OBLIGATED GROUP		11/15/2021	Various		1,447,416	1,150,000	1,342,901	1,327,458		(9,325)		(9,325)		1,318,133		129,283	129,283	43,306	08/15/2027
59447T-XS-7	TRINITY HEALTH CORP		12/15/2021	UMB BANK		138,048	130,000	130,000	130,000						130,000		8,048	8,048	3,712	12/01/2027
59447T-XW-8	TRINITY HEALTH CORP		11/04/2021	JPMORGAN CHASE & CO.		4,166,490	3,920,000	3,955,935	3,953,839		(1,998)		(1,998)		3,951,841		214,648	214,648	113,169	12/01/2034
896564-VY-4	TRINITY RIV AUTH TEX DENTON CR		02/01/2021	MATURED		400,000	400,000	451,588	401,198		(1,198)		(1,198)		400,000				10,000	02/01/2021
896572-EB-6	TRINITY RIV AUTH TEX MTN CREEK		03/03/2021	D.A. DAVIDSON & CO.		607,785	500,000	595,725	590,146		(1,526)		(1,526)		588,620		19,165	19,165	11,889	08/01/2034
896572-EC-4	TRINITY RIV AUTH TEX MTN CREEK		03/19/2021	Various		1,818,735	1,500,000	1,776,465	1,760,408		(5,152)		(5,152)		1,755,255		63,480	63,480	37,500	08/01/2035
896572-ED-2	TRINITY RIV AUTH TEX MTN CREEK		03/03/2021	UMB BANK		844,592	700,000	824,761	817,536		(1,977)		(1,977)		815,559		29,033	29,033	16,644	08/01/2036
899124-MB-4	TULARE CALIF SWR REV		11/15/2021	MATURED		500,000	500,000	500,000	500,000						500,000				4,079	11/15/2021
899124-MK-4	TULARE CALIF SWR REV		01/08/2021	PIPER JAFFRAY INC.		1,071,470	1,000,000	1,000,000	1,000,000						1,000,000		71,470	71,470	3,807	11/15/2029
900190-KE-8	TURLOCK CALIF IRR DIST REV		12/22/2021	MORGAN STANLEY		1,287,650	1,000,000	1,290,190	1,258,151		(26,298)		(26,298)		1,231,853		55,797	55,797	74,444	01/01/2036
900190-KF-5	TURLOCK CALIF IRR DIST REV		12/22/2021	MORGAN STANLEY		963,758	750,000	963,608	940,078		(19,324)		(19,324)		920,755		43,003	43,003	55,833	01/01/2037
900190-KG-3	TURLOCK CALIF IRR DIST REV		12/22/2021	MORGAN STANLEY		787,046	615,000	787,532	768,563		(15,586)		(15,586)		752,977		34,069	34,069	45,783	01/01/2038
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV		03/03/2021	FIFTH THIRD SECURITIES, INC.		589,485	500,000	549,330	542,661		(770)		(770)		541,891		47,594	47,594	10,222	09/01/2036
902562-DQ-7	UAB MEDICINE FIN AUTH ALA REV		03/29/2021	UMB BANK		1,266,881	1,100,000	1,192,331	1,180,735		(2,031)		(2,031)		1,178,704		88,177	88,177	41,200	09/01/2048
914072-3V-3	UNIVERSITY ARK UNIV REV		04/15/2021	Various		1,991,111	1,550,000	1,991,828	1,933,458		(13,036)		(13,036)		1,920,421		70,689	70,689	46,014	09/15/2033
914072-YS-6	UNIVERSITY ARK UNIV REV		11/01/2021	MATURED		885,000	885,000	1,045,875	907,783		(22,783)		(22,783)		885,000				44,250	11/01/2021
914073-AK-7	UNIVERSITY ARK UNIV REV		01/08/2021	UMB BANK		590,738	560,000	560,000	560,000						560,000		30,738	30,738	2,579	10/01/2030
914073-AN-1	UNIVERSITY ARK UNIV REV		04/08/2021	UMB BANK		989,110	1,000,000	1,000,000	1,000,000						1,000,000		(10,890)	(10,890)	12,097	10/01/2036
914115-K6-6	UNIVERSITY CENT ARK		09/01/2021	MATURED		200,000	200,000	227,256	204,731		(4,731)		(4,731)		200,000				10,000	09/01/2021
91428L-PG-5	UNIVERSITY HAWAII REV		03/04/2021	UMB BANK		1,655,363	1,375,000	1,635,040	1,630,858		(4,448)		(4,448)		1,626,410		28,952	28,952	19,861	10/01/2035
914367-GR-2	UNIVERSITY KANS HOSP AUTH HEAL		10/20/2021	UMB BANK		1,191,830	1,000,000	1,123,250	1,111,775		(8,820)		(8,820)		1,102,956		88,874	88,874	45,667	03/01/2037
914455-UE-8	UNIVERSITY MICH UNIV REVS		11/30/2021	Various		5,499,204	5,550,000	5,550,000	5,550,000						5,550,000		(50,796)	(50,796)	95,283	04/01/2030
914455-UF-5	UNIVERSITY MICH UNIV REVS		10/28/2021	Market Axess		3,998,760	4,000,000	4,000,000	4,000,000						4,000,000		(1,240)	(1,240)	105,603	04/01/2040
914639-KU-2	UNIVERSITY NEB FACS CORP REV		03/31/2021	UMB BANK		1,045,450	1,000,000	1,074,870			(2,075)		(2,075)		1,072,795		(27,345)	(27,345)	13,366	10/01/2032
914703-HD-8	UNIVERSITY NORTH ALA REV		12/30/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,744,378	1,395,000	1,677,864	1,638,636		(26,645)		(26,645)		1,611,990		132,387	132,387	81,763	11/01/2037
914703-HP-1	UNIVERSITY NORTH ALA REV		02/16/2021	UMB BANK		1,436,596	1,170,000	1,335,005	1,318,187		(1,972)		(1,972)		1,316,215		120,381	120,381	13,910	11/01/2032
914703-HQ-9	UNIVERSITY NORTH ALA REV		03/08/2021	UMB BANK		597,015	500,000	566,250	559,525		(1,158)		(1,158)		558,367		38,648	38,648	7,167	11/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
914046-M2-0	UNIVERSITY OF ALASKA		10/01/2021	MATURED		810,000	810,000	810,000	810,000						810,000				12,976	10/01/2021
914046-M9-5	UNIVERSITY OF ALASKA		01/11/2021	UMB BANK		1,001,294	945,000	945,000	945,000						945,000		56,294	56,294	6,852	10/01/2028
91428L-NP-7	UNIVERSITY OF HAWAII		11/29/2021	FIFTH THIRD SECURITIES, INC.		5,594,935	5,620,000	5,620,000	5,620,000						5,620,000		(25,065)	(25,065)	157,797	10/01/2034
91428L-NQ-5	UNIVERSITY OF HAWAII		11/04/2021	FIFTH THIRD SECURITIES, INC.		5,810,630	5,760,000	5,760,000	5,760,000						5,760,000		50,630	50,630	155,222	10/01/2035
91428L-NR-3	UNIVERSITY OF HAWAII		11/29/2021	Various		5,176,125	5,000,000	5,000,000	5,000,000						5,000,000		176,125	176,125	108,991	10/01/2040
91428L-PE-0	UNIVERSITY OF HAWAII		04/14/2021	BARCLAYS		1,227,580	1,000,000	1,204,160	1,200,852		(5,520)		(5,520)		1,195,333		32,247	32,247	18,667	10/01/2033
914367-GP-6	UNIVERSITY OF KANSAS HEALTH SYSTEM		12/30/2021	MESIROW FINANCIAL, INC.		3,228,960	2,695,000	3,047,856	3,014,880		(31,588)		(31,588)		2,983,292		245,668	245,668	144,332	03/01/2035
914367-GQ-4	UNIVERSITY OF KANSAS HEALTH SYSTEM		03/11/2021	Various		2,638,048	2,200,000	2,479,576	2,453,498		(4,969)		(4,969)		2,448,529		189,520	189,520	47,156	03/01/2036
70917S-6W-8	UNIVERSITY OF PENNSYLVANIA HLTH SY		12/22/2021	MORGAN STANLEY		1,633,940	1,400,000	1,531,754	1,518,914		(12,199)		(12,199)		1,506,715		127,225	127,225	76,533	08/15/2044
70917S-6Y-4	UNIVERSITY OF PENNSYLVANIA HLTH SY		12/22/2021	Various		2,315,143	2,000,000	2,172,340	2,155,612		(14,522)		(14,522)		2,141,090		174,053	174,053	102,462	08/15/2049
61075T-UV-8	UNIVERSITY OF ROCHESTER		12/28/2021	Various		5,809,428	5,000,000	5,806,700	5,776,991		(32,766)		(32,766)		5,744,225		65,203	65,203	169,394	07/01/2050
914845-RM-6	UNIVERSITY SOUTH ALA UNIV REVS		03/01/2021	UMB BANK		2,174,654	1,745,000	2,018,581	1,973,796		(4,182)		(4,182)		1,969,614		205,040	205,040	36,839	04/01/2033
914845-RP-9	UNIVERSITY SOUTH ALA UNIV REVS		03/01/2021	UMB BANK		1,379,099	1,115,000	1,276,274	1,250,021		(2,454)		(2,454)		1,247,566		131,533	131,533	23,539	04/01/2035
915183-G4-3	UNIVERSITY UTAH UNIV REVS		08/01/2021	MATURED		570,000	570,000	622,811	580,363		(10,363)		(10,363)		570,000				28,500	08/01/2021
915183-H9-1	UNIVERSITY UTAH UNIV REVS		03/02/2021	FIRST TENNESSEE BANK		1,840,488	1,560,000	1,669,184	1,645,578		(1,753)		(1,753)		1,643,825		196,663	196,663	36,920	08/01/2034
915200-ZM-4	UNIVERSITY VT & ST AGRIC COLLE		12/22/2021	Various		4,642,263	3,690,000	4,461,911	4,369,466		(21,754)		(21,754)		4,347,712		294,551	294,551	103,731	10/01/2044
915455-MJ-5	UPPER ALLEGHENY PA JT SAN AUTH		08/30/2021	UMB BANK		300,370	250,000	286,845	283,004		(2,310)		(2,310)		280,694		19,676	19,676	10,000	09/01/2033
915455-MK-2	UPPER ALLEGHENY PA JT SAN AUTH		10/13/2021	UMB BANK		176,583	150,000	171,260	169,049		(1,577)		(1,577)		167,472		9,111	9,111	6,733	09/01/2034
91754R-A9-8	UTAH ST BRD REGENTS REV		03/01/2021	MATURED		410,000	410,000	443,026	412,084		(2,084)		(2,084)		410,000				10,250	03/01/2021
917567-DC-0	UTAH TRAN AUTH SALES TAX REV		12/15/2021	MATURED		250,000	250,000	278,683	257,494		(7,494)		(7,494)		250,000				12,500	12/15/2021
917572-YZ-6	UTAH WTR FIN AGY REV		12/30/2021	INCAPITAL		1,227,515	975,000	1,220,135	1,185,332		(23,995)		(23,995)		1,161,336		66,179	66,179	65,271	03/01/2032
645790-MX-1	VALLEY HEALTH CARE SYSTEM		04/13/2021	Various		1,183,258	1,000,000	1,126,780	1,114,211		(1,987)		(1,987)		1,112,224		71,034	71,034	26,547	07/01/2037
645790-MZ-6	VALLEY HEALTH CARE SYSTEM		01/06/2021	UMB BANK		1,007,760	850,000	953,156	942,956		(166)		(166)		942,790		64,969	64,969	17,572	07/01/2039
645790-NA-0	VALLEY HEALTH CARE SYSTEM		04/13/2021	Various		3,053,336	2,635,000	2,919,422	2,891,484		(5,644)		(5,644)		2,885,840		167,497	167,497	74,704	07/01/2044
45470E-AQ-8	VALPARAISO UNIVERSITY IN		12/17/2021	UMB BANK		392,118	330,000	384,417			(2,334)		(2,334)		382,083		10,035	10,035	6,497	10/01/2035
92555F-CE-0	VIA MET TRAN ADVANCED TRANSN D		12/13/2021	UMB BANK		365,349	370,000	370,000	370,000						370,000		(4,651)	(4,651)	5,818	08/01/2028
92812U-H8-4	VIRGINIA ST HSG DEV AUTH COMWL		12/01/2021	ASSIGNMENT OF SECURITIES		3,575,000	3,575,000	3,687,684			(52,177)		(52,177)		3,635,507		(60,507)	(60,507)	133,467	04/01/2038
928172-3U-7	VIRGINIA ST PUB BLDG AUTH PUB		12/30/2021	MESIROW FINANCIAL, INC.		8,333,620	6,955,000	7,849,691	7,722,184		(81,461)		(81,461)		7,640,722		692,898	692,898	395,662	08/01/2036
928172-6G-5	VIRGINIA ST PUB BLDG AUTH PUB		08/01/2021	MATURED		750,000	750,000	750,000	750,000						750,000				11,640	08/01/2021
928836-MC-6	VOLUSIA CNTY FLA EDL FAC AUTH		12/20/2021	FIRST TENNESSEE BANK		1,012,849	830,000	1,015,978	959,357		(17,270)		(17,270)		942,087		70,762	70,762	49,224	10/15/2027
939720-U9-7	WASHINGTON ST CTFS PARTN		04/08/2021	UNION BANK OF SWITZERLAND		1,972,061	1,535,000	1,948,882	1,901,420		(11,183)		(11,183)		1,890,238		81,823	81,823	59,908	07/01/2034
939720-V4-7	WASHINGTON ST CTFS PARTN		04/15/2021	Various		2,272,279	1,775,000	2,232,116	2,179,971		(12,294)		(12,294)		2,167,677		104,601	104,601	69,264	07/01/2037
946303-D3-5	WAYNE ST UNIV MICH UNIV REVS		11/19/2021	UMB BANK		252,330	250,000	250,000	250,000						250,000		2,330	2,330	4,994	11/15/2027
947628-FS-7	WEBER BASIN UTAH WTR CONSERVAN		03/01/2021	UMB BANK		314,413	245,000	311,990	304,836		(1,081)		(1,081)		303,755		10,658	10,658	5,172	10/01/2035
947628-FT-5	WEBER BASIN UTAH WTR CONSERVAN		03/01/2021	UMB BANK		357,988	280,000	355,407	347,368		(1,214)		(1,214)		346,153		11,835	11,835	5,911	10/01/2036
947628-FU-2	WEBER BASIN UTAH WTR CONSERVAN		03/03/2021	UMB BANK		318,898	250,000	316,813	309,696		(1,110)		(1,110)		308,586		10,311	10,311	5,347	10/01/2037
950511-KS-3	WENATCHEE WASH WTR & SWR REV		12/01/2021	MATURED		260,000	260,000	277,394	264,769		(4,769)		(4,769)		260,000				10,400	12/01/2021
95236P-GD-6	WEST COVINA CALIF		01/27/2021	UMB BANK		2,035,360	1,925,000	1,937,425	1,937,269		(161)		(161)		1,937,108		98,252	98,252	24,293	08/01/2026
958638-ZP-6	WESTERN MICHIGAN UNIVERSITY		11/10/2021	UMB BANK		1,029,070	1,000,000	1,000,000							1,000,000		29,070	29,070	21,905	11/15/2043
958697-JG-0	WESTERN MINN MUN PWR AGY MINN		01/01/2021	MATURED		1,000,000	1,000,000	1,191,630	1,000,000						1,000,000				25,000	01/01/2021
977100-HC-3	WISCONSIN ST GEN FD		11/04/2021	PIPER JAFFRAY INC.		5,168,750	5,000,000	4,955,600	4,958,545		3,400		3,400		4,961,944		206,806	206,806	122,282	05/01/2030
98322Q-EZ-6	WYOMING CMNTY DEV AUTH HSG REV		06/01/2021	ASSIGNMENT OF SECURITIES		55,000	55,000	57,461			(530)		(530)		56,930		(1,930)	(1,930)	1,898	12/01/2027
985900-ET-2	YAVAPAI REGIONAL MEDICAL CENTER AZ		04/08/2021	RBC DOMINION SECURITIES		1,059,754	925,000	1,000,147	990,909		(1,897)		(1,897)		989,011		70,743	70,743	25,797	08/01/2043
98425B-AB-2	YMCA OF GREATER NY		08/01/2021	MATURED		600,000	600,000	600,000	600,000						600,000				13,560	08/01/2021
988636-AK-2	YUMA CNTY ARIZ PLEDGED REV		01/22/2021	UMB BANK		476,618	450,000	450,000	450,000						450,000		26,618	26,618	689	07/15/2029
3199999. Subtotal - Bonds - U.S. Special Revenues						1,530,110,096	1,379,843,953	1,492,367,363	1,449,047,517		(6,987,249)		(6,987,249)		1,464,504,534		65,586,301	65,586,301	42,907,339	XXX
68245X-AC-3	1011778 BC / NEW RED FIN	A	04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		5,237,033	5,166,000	5,137,255	5,145,966		1,484		1,484		5,147,449		89,583	89,583	162,837	05/15/2024
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	04/20/2021	Various		18,971,250	19,500,000	19,508,285	19,508,073		(274)		(274)		19,507,799		(536,549)	(536,549)	405,389	10/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO	A	03/09/2021	Various		4,292,625	4,350,000	4,350,000	4,344,563	5,438			5,438		4,350,000		(57,375)	(57,375)	46,608	02/15/2029
88579Y-BG-5	3M CO		08/20/2021	Various		18,075,800	16,000,000	15,994,400	15,995,302		159		159		15,995,461		2,080,339	2,080,339	351,000	03/01/2029
817826-AB-6	7-ELEVEN INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,991,712	2,000,000	1,998,340			78		78		1,998,418		(6,705)	(6,705)	2,267	02/10/2024
817826-AE-0	7-ELEVEN INC		07/01/2021	Various		2,360,918	2,490,000	2,488,631			22		22		2,488,652		(127,734)	(127,734)	7,719	02/10/2031
002824-BF-6	ABBOTT LABORATORIES		12/07/2021	Various		5,123,351	4,534,000	4,500,267	4,512,564		2,083		2,083		4,514,647		608,704	608,704	122,796	11/30/2026
00287Y-BC-2	ABBVIE INC		08/06/2021	Various		12,929,667	12,000,000	11,984,640	11,991,088		1,209		1,209		11,992,297		937,370	937,370	242,408	11/14/2023
00287Y-BE-8	ABBVIE INC		03/16/2021	Various		15,299,775	15,000,000	14,974,200	14,992,618		1,705		1,705		14,994,322		305,453	305,453	168,750	11/14/2021
00287Y-BV-0	ABBVIE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,129,430	2,000,000	1,997,930	1,997,966		79		79		1,998,045		131,384	131,384	21,306	11/21/2026
00287Y-BX-6	ABBVIE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,126,148	2,000,000	1,999,543	1,999,548		11		11		1,999,559		126,588	126,588	23,111	11/21/2029
00287Y-BZ-1	ABBVIE INC		09/08/2021	Various		30,012,007	28,500,000	28,479,434	28,479,993		2,994		2,994		28,482,986		1,529,020	1,529,020	532,169	11/21/2024
00287Y-CA-5	ABBVIE INC		04/08/2021	CREDIT SUISSE		4,505,640	4,000,000	3,986,347	3,986,402		135		135		3,986,538		519,102	519,102	63,450	11/21/2039
00287Y-CS-6	ABBVIE INC		03/04/2021	BARCLAYS		5,129,200	5,000,000	5,006,548	5,005,993		(906)		(906)		5,005,087		124,113	124,113	82,896	03/15/2022
00084D-AT-7	ABN AMRO BANK NV	D	08/27/2021	Various		6,023,702	6,000,000	5,995,620	5,999,005		805		805		5,999,810		23,891	23,891	178,613	08/27/2021
00507V-AQ-2	ACTIVISION BLIZZARD INC		02/11/2021	Market Axess		10,979,160	12,000,000	11,967,000	11,967,311		93		93		11,967,403		(988,243)	(988,243)	155,000	09/15/2050
00510R-AD-5	ACUITY BRANDS INC.		04/14/2021	MORGAN STANLEY		1,201,223	1,239,000	1,235,741	1,235,782		85		85		1,235,867		(34,644)	(34,644)	11,543	12/15/2030
00724P-AC-3	ADOBE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,662,718	7,311,000	7,596,169	7,564,009		(25,354)		(25,354)		7,538,655		124,063	124,063	165,482	02/01/2027
00775P-AA-5	ADVANTAGE SALES & MARKETING INC		03/11/2021	Various		8,875,848	8,615,000	8,669,750	8,668,557		(1,903)		(1,903)		8,666,655		209,193	209,193	186,221	11/15/2028
00774C-AB-3	AECOM		03/17/2021	BANK OF AMERICA/MERRILL LYNCH		5,440,750	5,000,000	5,006,836	5,004,744		(141)		(141)		5,004,602		436,148	436,148	130,381	03/15/2027
00108W-AD-2	AEP TEXAS INC		05/18/2021	Various		31,707,450	31,000,000	30,949,162	30,980,473		3,534		3,534		30,984,007		723,443	723,443	425,933	10/01/2022
00108W-AM-2	AEP TEXAS INC		08/20/2021	Various		20,354,431	20,000,000	19,919,400	19,923,035		1,566		1,566		19,924,601		429,830	429,830	247,013	07/01/2030
00774M-AD-7	AERCAP IRELAND CAPITAL DAC / AERCA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,036,798	1,000,000	997,400	998,876		133		133		999,008		37,789	37,789	22,733	01/23/2023
00130H-CB-9	AES CORPORATION (THE)		04/01/2021	ALLSTATE MICHIGAN AUTO		2,121,720	2,000,000	1,999,440	1,999,500		26		26		1,999,526		122,194	122,194	55,733	07/15/2025
00130H-CD-5	AES CORPORATION (THE)		08/19/2021	EXCHANGE		12,494,049	12,500,000	12,493,125	12,493,222		826		826		12,494,049				121,745	01/15/2026
00130H-CF-0	AES CORPORATION (THE)		08/19/2021	EXCHANGE		17,493,764	17,500,000	17,493,350	17,493,393		371		371		17,493,764				303,698	01/15/2031
00817Y-AQ-1	AETNA INC		09/15/2021	Various		13,285,182	11,000,000	10,953,910	10,980,235		3,193		3,193		10,983,428		2,301,754	2,301,754	303,982	11/15/2024
00842X-AA-7	AFFINITY GAMING LLC		04/20/2021	GOLDMAN, SACHS & CO.		2,110,000	2,000,000	2,000,000	2,000,000						2,000,000		110,000	110,000	44,306	12/15/2028
00119V-AA-7	AGL 2020-6A A1 CLO		07/20/2021	SCHEDULED REDEMPTION		15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				304,519	07/20/2031
00119V-AC-3	AGL 2020-6A B1 CLO		07/20/2021	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				94,936	07/20/2031
008511-AA-5	AGL 2020-7A A1		07/15/2021	SCHEDULED REDEMPTION		8,625,000	8,625,000	8,625,000	8,625,000						8,625,000				148,801	07/15/2031
001192-AL-7	AGL CAPITAL CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,656,664	1,500,000	1,498,650	1,499,277		34		34		1,499,311		157,353	157,353	21,958	11/15/2025
00138C-AG-3	AIG GLOBAL FUNDING		06/25/2021	Various		12,052,800	12,000,000	11,999,280	11,999,879		85		85		11,999,964		52,836	52,836	143,827	06/25/2021
00138C-AK-4	AIG GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,094,650	5,000,000	4,998,550	4,999,262		250		250		4,999,512		95,138	95,138	116,565	07/01/2022
00138C-AM-0	AIG GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,068,441	10,000,000	9,992,300	9,993,528		1,310		1,310		9,994,838		73,603	73,603	79,756	07/07/2023
00138C-AN-8	AIG GLOBAL FUNDING		08/12/2021	Various		11,761,290	12,000,000	11,990,040	11,990,577		455		455		11,991,032		(229,742)	(229,742)	54,900	09/22/2025
00900L-AG-9	AIMCO 2015-AA CLO		10/15/2021	SCHEDULED REDEMPTION		15,079,554	15,079,554	15,079,554	15,079,554						15,079,554				134,137	01/15/2028
00900L-AH-7	AIMCO 2015-AA CLO		10/15/2021	ASSIGNMENT OF SECURITIES		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				45,528	01/15/2028
00900L-AJ-3	AIMCO 2015-AA CLO		10/15/2021	ASSIGNMENT OF SECURITIES		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				24,039	01/15/2028
00900L-AK-0	AIMCO 2015-AA CLO		10/15/2021	ASSIGNMENT OF SECURITIES		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				40,253	01/15/2028
00900M-AE-2	AIMCO 2015-AA CLO		10/15/2021	ASSIGNMENT OF SECURITIES		1,250,000	1,250,000	1,190,125	1,181,250	20,569	48,181		68,750		1,250,000				68,397	01/15/2028
00900M-AF-9	AIMCO 2015-AA CLO		10/15/2021	ASSIGNMENT OF SECURITIES		325,000	325,000	305,890	286,000	23,601	15,399		39,000		325,000				23,714	01/15/2028
00900P-AC-9	AIMCO 2018-BA A CLO		04/28/2021	CALLED @ 100.000		11,775,000	11,775,000	11,775,000	11,775,000						11,775,000				93,462	01/15/2032
00900P-AE-5	AIMCO 2018-BA B CLO		04/28/2021	CALLED @ 100.000		2,125,000	2,125,000	2,125,000	2,125,000						2,125,000				22,852	01/15/2032
00900P-AG-0	AIMCO 2018-BA C CLO		04/28/2021	CALLED @ 100.000		975,000	975,000	975,000	975,000						975,000				12,862	01/15/2032
00140L-AA-2	AIMCO 2020-12A X CLO		01/15/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,000,500	2,000,000	2,000,000	2,000,000						2,000,000		500	500	544	01/17/2032
009089-AB-9	AIR CANADA	A	05/15/2021	MATURED		1,918,222	1,918,222	1,819,491	1,811,412	11,192	95,618		106,810		1,918,222				51,552	05/15/2021
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2021	SCHEDULED REDEMPTION		845,547	845,547	797,709	804,574		40,973		40,973		845,547				32,765	09/15/2024
00912X-BE-3	AIR LEASE CORPORATION		08/10/2021	RBC DOMINION SECURITIES		2,593,254	2,560,000	2,628,429	2,590,782		(18,108)		(18,108)		2,572,673		20,581	20,581	96,320	01/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC		02/19/2021	BARCLAYS		9,376,920	9,000,000	8,991,090	8,991,888		174		174		8,992,062		384,858	384,858	45,325	05/15/2027
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC		02/26/2021	BANK OF AMERICA/MERRILL LYNCH		4,451,265	4,500,000	4,487,490	4,487,808		81		81		4,487,889		(36,624)	(36,624)	36,113	05/15/2040
013092-AD-3	ALBERTSONS COMPANIES INC		04/16/2021	GOLDMAN, SACHS & CO.		1,711,885	1,658,000	1,658,000	1,658,000						1,658,000		53,885	53,885	39,493	02/15/2023
013092-AF-8	ALBERTSONS COS LLC/SAFEWAY INC/NEW		06/08/2021	Various		9,264,000	9,300,000	9,285,000	9,285,636		581		581		9,286,218		(22,218)	(22,218)	189,132	03/15/2026
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		09/02/2021	Various		8,892,950	8,915,000	8,871,300	8,871,414		2,196		2,196		8,873,610		19,340	19,340	265,947	03/15/2029
013822-AC-5	ALCOA NEDERLAND HOLDING BV		09/08/2021	Various		9,015,171	8,245,000	8,590,166	8,533,524		(5,987)		(5,987)		8,527,537		487,635	487,635	127,121	05/15/2028
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	A	05/14/2021	Various		29,921,718	29,125,000	29,130,009	29,126,781		(322)		(322)		29,126,460		758,292	758,292	576,448	07/26/2022
01748N-AD-6	ALLEGION US HOLDING CO INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,121,597	2,000,000	1,998,880	1,999,369		40		40		1,999,409		122,188	122,188	32,000	10/01/2024
01883L-AA-1	ALLIANT HOLDINGS INTERMEDIATE LLC		08/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,966,500	1,900,000	1,957,000	1,954,289		(8,008)		(8,008)		1,946,281		20,219	20,219	105,806	10/15/2027
019736-AF-4	ALLISON TRANSMISSION INC		03/17/2021	Various		5,968,750	5,500,000	5,631,900	5,609,099		(2,973)		(2,973)		5,606,125		362,625	362,625	93,266	06/01/2029
02079K-AE-7	ALPHABET INC		08/20/2021	Various		8,657,001	9,500,000	9,440,245	9,441,241		552		552		9,441,793		(784,792)	(784,792)	113,545	08/15/2040
02079K-AG-2	ALPHABET INC		02/10/2021	GOLDMAN, SACHS & CO.		4,468,950	5,000,000	4,950,350	4,950,660		87		87		4,950,747		(481,797)	(481,797)	58,438	08/15/2060
02154C-AF-0	ALTICE FINANCING SA	D	08/30/2021	GOLDMAN, SACHS & CO.		9,976,273	10,082,000	10,191,500	10,188,320		(15,740)		(15,740)		10,172,580		(196,307)	(196,307)	557,193	01/15/2028
02154C-AH-6	ALTICE FINANCING SA	D	08/03/2021	Various		9,007,783	8,979,000	8,979,000							8,979,000		28,783	28,783		08/15/2029
02209S-AR-4	ALTRIA GROUP INC		06/17/2021	Market Axess		2,979,950	2,500,000	2,377,750	2,382,184		1,185		1,185		2,383,370		596,580	596,580	119,818	01/31/2044
02209S-AS-2	ALTRIA GROUP INC		02/18/2021	Various		85,410													85,410	01/31/2024
02209S-AM-5	ALTRIA GROUP INC ABS		06/17/2021	BANK OF AMERICA/MERRILL LYNCH		1,798,965	1,720,000	1,392,873	1,405,861		3,554		3,554		1,409,415		389,550	389,550	63,353	08/09/2042
02209S-BC-6	ALTRIA GROUP INC ABS		02/18/2021	Various		8,997,517	7,750,000	8,462,979	8,359,494		(14,452)		(14,452)		8,345,042		419,976	419,976	406,789	02/14/2026
02209S-BD-4	ALTRIA GROUP INC ABS		02/18/2021	Various		24,248,966	20,403,000	23,114,415	22,874,587		(34,892)		(34,892)		22,839,694		797,181	797,181	1,112,644	02/14/2029
02209S-BM-4	ALTRIA GROUP INC ABS		12/13/2021	HSBC SECURITIES, INC.		2,792,040	3,000,000	2,982,330			541		541		2,982,871		(190,831)	(190,831)	88,117	02/04/2041
023135-BR-6	AMAZON.COM INC		08/20/2021	Various		20,124,531	20,000,000	19,993,400	19,993,924		296		296		19,994,220		130,311	130,311	96,334	06/03/2027
04650Y-AA-8	AMBIENCE MERGER		06/30/2021	JPMORGAN CHASE & CO.		1,505,625	1,500,000	1,500,000							1,500,000		5,625	5,625		07/15/2028
02342T-AE-9	AMDOCS LTD		04/01/2021	ALLSTATE MICHIGAN AUTO		978,957	1,000,000	1,000,000	1,000,000						1,000,000		(21,043)	(21,043)	7,473	06/15/2030
02364W-BH-7	AMERICA MOVIL SAB DE CV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,073,439	1,000,000	993,280	994,251		148		148		994,400		79,039	79,039	16,010	04/22/2029
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/15/2021	SCHEDULED REDEMPTION		325,984	325,984	215,407	219,702		106,283		106,283		325,984				12,550	08/15/2029
02376X-AA-7	AMERICAN AIRLINES INC		10/01/2021	SCHEDULED REDEMPTION		268,975	268,975	190,495	193,087		75,888		75,888		268,975				11,768	04/01/2024
023770-AB-6	AMERICAN AIRLINES INC		11/01/2021	SCHEDULED REDEMPTION		165,530	165,530	108,422	112,084		53,446		53,446		165,530				6,125	11/01/2024
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2021	SCHEDULED REDEMPTION		62,803	62,803	61,820			984		984		62,803				1,696	09/22/2027
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2021	SCHEDULED REDEMPTION		192,313	192,313	135,543	138,558		53,755		53,755		192,313				9,519	08/15/2026
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2021	MATURED		289,688	289,688	269,710	287,436	172	2,080		2,252		289,688				8,147	01/15/2021
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2021	SCHEDULED REDEMPTION		376,146	376,146	267,525	276,232		99,914		99,914		376,146				16,550	03/22/2025
02377A-AA-6	AMERICAN AIRLINES PASS ABS		10/01/2021	SCHEDULED REDEMPTION		775,278	775,278	775,278	728,853	46,425			46,425		775,278				28,685	04/01/2028
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		05/06/2021	TENDER OFFER		7,607,313	7,375,000	7,369,063	7,367,248		(959)		(959)		7,366,289		241,024	241,024	205,809	05/15/2026
025537-AL-5	AMERICAN ELECTRIC POWER COMPANY IN		03/05/2021	FIFTH THIRD SECURITIES, INC.		6,146,460	6,000,000	5,996,280	5,998,822		240		240		5,999,062		147,398	147,398	59,617	12/01/2021
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN		04/01/2021	ALLSTATE MICHIGAN AUTO		1,123,859	1,000,000	1,114,880	1,103,045		(2,918)		(2,918)		1,100,126		23,732	23,732	14,333	12/01/2028
025816-BS-7	AMERICAN EXPRESS COMPANY		08/20/2021	Various		5,232,215	5,000,000	4,995,450	4,997,944		476		476		4,998,421		233,794	233,794	145,869	02/27/2023
025816-BW-8	AMERICAN EXPRESS COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,643,806	10,000,000	9,989,600	9,994,377		1,073		1,073		9,995,451		648,355	648,355	157,147	08/03/2023
025816-BY-4	AMERICAN EXPRESS COMPANY		08/20/2021	Various		7,093,659	7,000,000	6,998,460	6,999,549		197		197		6,999,746		93,913	93,913	136,551	11/05/2021
025816-CC-1	AMERICAN EXPRESS COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,044,866	15,000,000	14,982,900	14,988,922		1,732		1,732		14,990,654		1,054,212	1,054,212	444,692	02/22/2024
025816-CF-4	AMERICAN EXPRESS COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,074,799	1,000,000	997,320	997,887		90		90		997,977		76,821	76,821	11,372	05/20/2026
025816-CG-2	AMERICAN EXPRESS COMPANY		02/24/2021	Various		14,877,274	14,000,000	13,954,920	13,967,142		1,329		1,329		13,968,471		908,803	908,803	199,792	07/30/2024
02608A-AA-7	AMERICAN FINANCE TRUST INC		09/30/2021	BAIRD (ROBERT W.) & CO. INC.		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000		09/30/2028
02665W-CP-4	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,118,327	12,000,000	11,994,240	11,998,223		1,166		1,166		11,999,389		118,938	118,938	274,950	12/10/2021
02665W-CS-8	AMERICAN HONDA FINANCE CORPORATION		01/08/2021	MATURED		19,000,000	19,000,000	18,988,790	18,999,887		113		113		19,000,000				299,250	01/08/2021
02665W-CT-6	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,365,464	5,000,000	4,998,650	4,999,152		158		158		4,999,310		366,154	366,154	187,805	01/12/2024
02665W-DK-4	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		14,116,481	14,000,000	13,995,520	13,996,230		909		909		13,997,139		119,342	119,342	133,826	07/07/2023
02665W-DL-2	AMERICAN HONDA FINANCE CORPORATION		12/09/2021	GOLDMAN, SACHS & CO.		9,915,400	10,000,000	9,997,600	9,997,824		448		448		9,998,272		(82,872)	(82,872)	171,667	07/08/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02665W-DM-0	AMERICAN HONDA FINANCE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,051,775	10,000,000	9,995,600	9,996,049		860		860		9,996,909		54,866	54,866	58,301	09/08/2023
026874-DN-4	AMERICAN INTERNATIONAL GROUP INC		02/12/2021	WELLS FARGO		10,026,388	8,500,000	8,476,030	8,479,621		262		262		8,479,883		1,546,504	1,546,504	152,026	03/15/2029
03027X-AQ-3	AMERICAN TOWER CORPORATION		07/23/2021	BARCLAYS		19,661,792	18,800,000	18,751,496	18,777,420		5,117		5,117		18,782,537		879,255	879,255	347,800	06/15/2023
03027X-AT-7	AMERICAN TOWER CORPORATION		09/17/2021	Various		12,973,378	12,173,000	12,136,846	12,148,689		4,439		4,439		12,153,128		820,250	820,250	317,338	05/15/2024
03027X-AW-0	AMERICAN TOWER CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,088,074	1,000,000	995,990	996,505		86		86		996,591		91,483	91,483	23,856	08/15/2029
03027X-AZ-3	AMERICAN TOWER CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,042,332	1,000,000	999,050	999,220		44		44		999,264		43,068	43,068	13,067	03/15/2025
03040W-AL-9	AMERICAN WATER CAPITAL CORP		08/20/2021	Various		12,152,881	11,165,000	11,964,972	11,834,630		(92,706)		(92,706)		11,741,924		410,957	410,957	353,136	03/01/2025
03040W-AS-4	AMERICAN WATER CAPITAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,137,648	6,294,000	7,035,704	6,969,047		(50,446)		(50,446)		6,918,601		219,047	219,047	225,099	09/01/2028
030981-AJ-3	AMERIGAS PARTNERS L.P.		09/27/2021	BARCLAYS		3,397,500	3,000,000	3,052,500	3,035,111		(4,033)		(4,033)		3,031,079		366,421	366,421	195,344	08/20/2026
031162-CR-9	AMGEN INC		03/24/2021	Various		8,040,729	8,150,000	8,117,645	8,118,659		278		278		8,118,937		(78,209)	(78,209)	152,447	02/21/2040
031162-CT-5	AMGEN INC		09/20/2021	Various		19,126,956	18,410,000	18,483,912	18,477,737		(6,866)		(6,866)		18,470,872		656,085	656,085	428,915	02/21/2027
031162-CU-2	AMGEN INC		02/11/2021	BANK OF AMERICA/MERRILL LYNCH		26,371,000	25,000,000	24,991,250	24,991,923		93		93		24,992,016		1,378,984	1,378,984	293,660	02/21/2030
031162-CV-0	AMGEN INC		09/13/2021	Various		15,465,944	15,000,000	14,969,400	14,974,464		4,133		4,133		14,978,597		487,347	487,347	300,376	02/21/2025
032095-AK-7	AMPHENOL CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,449,388	8,150,000	8,136,064	8,138,356		1,712		1,712		8,140,068		309,320	309,320	161,970	03/01/2025
032654-AM-7	ANALOG DEVICES INC		07/01/2021	Various		26,474,542	25,000,000	24,909,750	24,959,820		6,012		6,012		24,965,831		1,508,710	1,508,710	412,170	12/05/2023
032654-AN-5	ANALOG DEVICES INC		09/15/2021	WELLS FARGO		5,530,450	5,000,000	4,968,300	4,979,873		2,199		2,199		4,982,072		548,378	548,378	137,083	12/05/2026
032654-AS-4	ANALOG DEVICES INC		12/07/2021	MORGAN STANLEY		4,733,640	4,500,000	4,477,320	4,480,440		4,107		4,107		4,484,547		249,093	249,093	157,825	04/01/2025
001846-AA-2	ANGI GROUP LLC		03/19/2021	STIFEL CAPITAL MARKETS		982,500	1,000,000	1,000,000	1,000,000						1,000,000		(17,500)	(17,500)	22,927	08/15/2028
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	D	03/02/2021	JPMORGAN CHASE & CO.		4,790,520	4,500,000	4,435,335	4,435,683		197		197		4,435,880		354,640	354,640	85,913	09/10/2050
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	09/10/2021	MORGAN STANLEY		4,844,727	4,392,000	4,759,871	4,721,913		(43,576)		(43,576)		4,678,337		166,391	166,391	179,456	02/01/2026
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/29/2021	Various		31,604,252	28,368,000	28,839,145	28,700,480		(36,833)		(36,833)		28,663,647		(73,785)	(73,785)	4,092,883	01/23/2025
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	09/14/2021	BANK OF AMERICA/MERRILL LYNCH		16,768,101	14,058,000	15,658,560	15,519,846		(117,164)		(117,164)		15,402,682		1,365,419	1,365,419	766,063	01/23/2029
03690A-AC-0	ANTERO MIDSTREAM LLC		06/08/2021	ASSIGNMENT OF SECURITIES		2,567,200	2,500,000	2,566,533	2,437,500	85,154	(5,624)		79,530		2,517,030		(17,030)	(17,030)	165,368	09/15/2024
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		04/05/2021	JPMORGAN CHASE & CO.		1,620,000	1,500,000	1,500,000	1,500,000						1,500,000		120,000	120,000	48,234	05/15/2026
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT		05/26/2021	STIFEL CAPITAL MARKETS		1,588,781	1,575,000	1,575,000							1,575,000		13,781	13,781		06/15/2029
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		03/26/2021	JPMORGAN CHASE & CO.		2,526,000	2,526,000	2,529,460	2,481,795	46,808	(139)		46,669		2,528,464		(2,464)	(2,464)	84,323	03/01/2027
03674X-AF-3	ANTERO RESOURCES CORP		06/01/2021	ASSIGNMENT OF SECURITIES		788,000	788,000	669,800	700,854		13,418		13,418		714,272		73,728	73,728	22,163	06/01/2023
03674X-AN-6	ANTERO RESOURCES CORP		07/01/2021	ASSIGNMENT OF SECURITIES		1,317,840	1,216,000	1,216,000	1,216,000						1,216,000				151,911	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP		11/02/2021	Various		3,019,398	2,858,000	2,858,000							2,858,000		146,300	146,300	60,760	02/01/2029
036752-AG-8	ANTHEM INC		11/09/2021	Various		5,911,042	5,231,000	5,231,000	5,231,000						5,231,000		680,042	680,042	231,656	03/01/2028
036752-AJ-2	ANTHEM INC		09/15/2021	Various		12,936,421	12,370,000	12,470,659	12,457,837		(14,920)		(14,920)		12,442,917		493,504	493,504	342,752	01/15/2025
036752-AN-3	ANTHEM INC		01/13/2021	U.S. BANCORP		10,401,100	10,000,000	9,962,500	9,964,700		132		132		9,964,832		436,268	436,268	37,500	05/15/2030
00182E-BL-2	ANZ NEW ZEALAND (INTL) LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,237,099	10,000,000	9,996,500	9,997,510		595		595		9,998,105		238,993	238,993	170,419	02/13/2023
037411-BG-9	APACHE CORPORATION		03/31/2021	JPMORGAN CHASE & CO.		1,948,136	2,055,000	1,356,873	1,360,855		1,460		1,460		1,362,315		585,821	585,821	82,151	07/01/2049
037411-BH-7	APACHE CORPORATION		03/31/2021	JPMORGAN CHASE & CO.		1,129,550	1,102,000	1,102,000	1,102,000						1,102,000		27,550	27,550	32,279	11/15/2025
037411-BJ-3	APACHE CORPORATION		04/19/2021	Various		1,991,550	1,932,000	1,932,000	1,932,000						1,932,000		59,550	59,550	61,817	11/15/2027
037833-AZ-3	APPLE INC		10/19/2021	Various		5,979,035	5,638,000	5,978,310	5,923,568		(15,851)		(15,851)		5,907,717		71,318	71,318	88,485	02/09/2025
037833-BY-5	APPLE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,940,407	10,000,000	10,298,300	10,165,374		(19,128)		(19,128)		10,146,246		794,161	794,161	322,292	02/23/2026
037833-CU-2	APPLE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,942,189	16,000,000	16,170,400	16,088,829		(16,216)		(16,216)		16,072,614		869,575	869,575	353,400	05/11/2024
00205G-AA-5	APT PIPELINES LTD	D	04/15/2021	ASSIGNMENT OF SECURITIES		5,774,167	5,500,000	5,583,215	5,528,415		(4,484)		(4,484)		5,523,931		(23,931)	(23,931)	383,098	10/11/2022
038522-AN-8	ARAMARK SERVICES INC		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		2,032,500	2,000,000	2,030,000	2,021,111		(1,219)		(1,219)		2,019,892		12,608	12,608	27,972	06/01/2026
038522-AQ-1	ARAMARK SERVICES INC		03/17/2021	Various		8,215,000	8,000,000	7,943,947	7,954,867		1,130		1,130		7,955,997		259,003	259,003	251,944	02/01/2028
03938L-BA-1	ARCELORMITTAL	D	10/14/2021	Various		8,874,346	7,951,000	8,100,081	8,088,764		(11,709)		(11,709)		8,077,055		797,291	797,291	286,798	03/11/2026
03938L-BB-9	ARCELORMITTAL	D	06/24/2021	Various		21,484,930	20,000,000	19,824,410	19,850,205		18,364		18,364		19,868,568		1,616,362	1,616,362	675,200	07/16/2024
03938L-BC-7	ARCELORMITTAL	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,069,501	1,000,000	990,040	991,239		214		214		991,453		78,048	78,048	30,104	07/16/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
039524-AA-1	ARCHES BUYER INC		12/15/2021	Various		3,154,974	3,200,000	3,176,905	1,650,000						3,176,905		(21,931)	(21,931)	61,041	06/01/2028
039524-AB-9	ARCHES BUYER INC		05/12/2021	JPMORGAN CHASE & CO.		1,917,988	1,885,000	1,885,000	1,885,000						1,885,000		32,988	32,988	51,314	12/01/2028
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG		08/15/2021	ASSIGNMENT OF SECURITIES		348,140	338,000	350,386	344,257		(1,764)		(1,764)		342,493		(4,493)	(4,493)	30,420	02/15/2025
04018B-AA-5	ARES 2020-55A A1 CLO		06/25/2021	JPMORGAN CHASE & CO.		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				109,235	04/15/2031
04018B-AC-1	ARES 2020-55A B CLO		07/15/2021	ASSIGNMENT OF SECURITIES		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				165,050	04/15/2031
04018F-AA-6	ARES 2021-60A A CLO		08/20/2021	GOLDMAN, SACHS & CO.		13,576,788	13,575,000	13,575,000							13,575,000		1,788	1,788	62,709	07/18/2034
04625P-AA-9	ARMOR HOLDCO INC		11/01/2021	GOLDMAN, SACHS & CO.		5,087,500	5,000,000	5,000,000							5,000,000		87,500	87,500		11/15/2029
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		06/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,597,975	1,559,000	1,566,910	1,566,683		(819)		(819)		1,565,863		32,112	32,112	57,098	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.		05/20/2021	CANTOR FITZGERALD		2,717,311	2,591,000	2,604,843	2,604,622		(648)		(648)		2,603,974		113,337	113,337	89,911	03/01/2030
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		06/18/2021	JPMORGAN CHASE & CO.		2,571,920	2,473,000	1,966,555	2,036,603		26,088		26,088		2,062,692		509,228	509,228	111,079	11/01/2026
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL		06/09/2021	Various		7,000,000	7,000,000	7,000,000							7,000,000					06/30/2029
00191U-AA-0	ASGN INC		08/09/2021	Market Axess		2,177,907	2,094,000	2,094,000	2,094,000						2,094,000		83,907	83,907	71,560	05/15/2028
045054-AD-5	ASHTEAD CAPITAL INC	C	03/17/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,116,653	2,058,000	1,970,535	1,993,386		2,716		2,716		1,996,102		120,551	120,551	50,464	08/15/2025
045054-AJ-2	ASHTEAD CAPITAL INC	C	05/06/2021	Various		8,095,613	7,692,000	7,752,785	7,746,144		(2,594)		(2,594)		7,743,550		352,063	352,063	129,702	05/01/2028
045086-AK-1	ASHTON WOODS USA LLC / ASHTON WOOD		03/22/2021	CANTOR FITZGERALD		2,844,150	2,680,000	2,680,000	2,680,000						2,680,000		164,150	164,150	122,805	01/15/2028
04625A-AA-2	ASRNT 2017-1A A		10/18/2021	MORGAN STANLEY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				151,863	10/20/2029
046353-AQ-1	ASTRAZENECA PLC	D	05/07/2021	Various		15,315,690	15,000,000	14,952,300	14,985,596		3,402		3,402		14,988,997		326,693	326,693	142,104	06/12/2022
046353-AV-0	ASTRAZENECA PLC	D	10/26/2021	Various		38,852,600	40,000,000	39,838,000	39,849,283		22,963		22,963		39,872,246		(1,019,646)	(1,019,646)	341,444	04/08/2026
046353-AW-8	ASTRAZENECA PLC	D	02/11/2021	JEFFERIES & COMPANY, INC.		9,673,100	10,000,000	9,971,200	9,972,284		337		337		9,972,622		(299,522)	(299,522)	72,569	08/06/2030
046353-AX-6	ASTRAZENECA PLC	D	02/10/2021	WELLS FARGO		3,959,460	4,500,000	4,405,770	4,406,667		254		254		4,406,921		(447,461)	(447,461)	49,406	08/06/2050
00206R-HJ-4	AT&T INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,129,581	1,000,000	995,080	995,840		106		106		995,947		133,634	133,634	25,375	03/01/2029
00206R-HK-1	AT&T INC		12/17/2021	Various		14,410,739	11,995,000	11,430,155	11,461,686		12,299		12,299		11,473,984		2,936,755	2,936,755	589,888	03/01/2039
00206R-JX-1	AT&T INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,532,187	1,500,000	1,497,780	1,497,954		74		74		1,498,028		34,158	34,158	11,500	06/01/2027
00206R-JY-9	AT&T INC		06/10/2021	MIZUHO SECURITIES USA INC.		8,470,110	8,250,000	8,236,718	8,237,334		478		478		8,237,813		232,297	232,297	121,630	06/01/2031
00206R-JZ-6	AT&T INC		12/16/2021	Various		19,237,606	19,500,000	19,439,550	19,440,717		606		606		19,441,323		(203,718)	(203,718)	263,569	06/01/2041
00206R-KA-9	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,246,208	5,000,000	4,980,650	4,980,852		183		183		4,981,035		265,173	265,173	111,426	06/01/2051
00206R-KB-7	AT&T INC		04/15/2021	GOLDMAN, SACHS & CO.		4,892,850	5,000,000	4,978,700	4,978,834		69		69		4,978,904		(86,054)	(86,054)	73,792	06/01/2060
00206R-KD-3	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,829,697	10,000,000	9,995,200	9,995,261		80		80		9,995,341		(165,644)	(165,644)	290,022	02/01/2043
00206R-KE-1	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,767,234	10,000,000	9,994,200	9,994,243		57		57		9,994,300		(227,066)	(227,066)	308,733	02/01/2052
00206R-KF-8	AT&T INC		04/15/2021	JPMORGAN CHASE & CO.		4,618,150	5,000,000	4,996,800	4,996,815		11		11		4,996,826		(378,676)	(378,676)	123,958	02/01/2061
00206R-KH-4	AT&T INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,844,164	10,000,000	9,981,900	9,982,466		739		739		9,983,205		(139,041)	(139,041)	210,500	02/01/2032
00206R-MF-6	AT&T INC		07/01/2021	Various		26,357,263	26,789,000	23,651,168	23,663,833		85,457		85,457		23,749,291		2,607,972	2,607,972	358,569	12/01/2033
05068M-69-5	AUCT PT 2006-6B ABS		10/27/2021	Various		13,703	120										13,703	13,703		04/10/2026
05069G-30-9	AUCT PT 2006-7B ABS		11/15/2021	DISTRIBUTION		96											96	96		06/08/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		12/01/2021	Various		17,606	47										17,606	17,606		06/01/2027
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		11/22/2021	DISTRIBUTION		38											38	38		06/08/2026
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		11/30/2021	DISTRIBUTION		16											16	16		05/29/2027
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,033,510	1,000,000	1,000,000	1,000,000						1,000,000		33,510	33,510	20,404	07/22/2030
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING	D	08/20/2021	Various		5,483,288	5,700,000	5,700,000	5,700,000						5,700,000		(216,712)	(216,712)	70,575	11/25/2035
05329W-AQ-5	AUTONATION INC		12/21/2021	WELLS FARGO		5,152,050	4,500,000	4,476,555	4,477,682		1,880		1,880		4,479,562		672,488	672,488	226,813	06/01/2030
053332-AX-0	AUTOZONE INC		07/01/2021	Various		10,643,689	10,000,000	9,971,100	9,980,439		2,552		2,552		9,982,991		660,698	660,698	203,993	04/18/2024
053332-AZ-5	AUTOZONE INC		03/26/2021	Various		16,358,145	14,700,000	14,690,151	14,690,762		200		200		14,690,962		1,667,183	1,667,183	267,213	04/15/2030
053332-BA-9	AUTOZONE INC		07/01/2021	Various		7,578,868	8,000,000	7,975,680	7,976,495		987		987		7,977,482		(398,614)	(398,614)	110,587	01/15/2031
05367A-AJ-2	AVIATION CAPITAL GROUP CORP		12/20/2021	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	1,987,280	1,997,162		2,611		2,611		1,999,773		227	227	81,458	01/20/2022
054561-AC-9	AXA EQUITABLE HOLDINGS INC		02/07/2021	ASSIGNMENT OF SECURITIES		1,580,738	1,470,000	1,468,129	1,468,946		44		44		1,468,990		1,010	1,010	127,778	04/20/2023
054561-AJ-4	AXA EQUITABLE HOLDINGS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,119,122	1,000,000	998,265	998,573		42		42		998,615		120,507	120,507	19,454	04/20/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
054561-AM-7	AXA EQUITABLE HOLDINGS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,404,128	5,000,000	4,985,515	4,985,962		130		130		4,986,092		1,418,036	1,418,036	181,111	04/20/2048
05616J-AL-7	BABSN_15-1A		02/24/2021	NOMURA SECURITIES INTERNATIONAL INC		2,281,250	2,500,000	1,584,375	1,627,825		20,845		20,845		1,648,670		632,580	632,580	51,242	01/20/2031
05523R-AE-7	BAE SYSTEMS PLC	D	02/10/2021	GOLDMAN, SACHS & CO.		7,261,093	7,250,000	7,143,933	7,144,574		248		248		7,144,822		116,271	116,271	88,813	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC	D	03/19/2021	BNP CAPITAL MARKETS		6,559,630	7,000,000	6,946,240	6,947,613		1,067		1,067		6,948,681		(389,051)	(389,051)	69,456	02/15/2031
056752-AH-1	BAIDU INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,048,616	2,000,000	1,989,400	1,996,623		549		549		1,997,172		51,444	51,444	42,326	07/06/2022
05723K-AD-2	BAKER HUGHES A GE COMPANY LLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,899,420	4,750,000	4,750,000	4,750,000						4,750,000		149,420	149,420	83,421	12/15/2022
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		11/17/2021	DISTRIBUTION		25											25	25		08/21/2027
06051G-GF-0	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		11,102,515	10,000,000	9,915,500	9,941,736		3,676		3,676		9,945,413		1,157,102	1,157,102	173,620	01/20/2028
06051G-GL-7	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,531,925	5,000,000	5,000,000	5,000,000						5,000,000		531,925	531,925	129,624	04/24/2028
06051G-GZ-6	BANK OF AMERICA CORP		12/09/2021	Various		43,508,416	41,372,000	40,512,932	40,761,545		105,658		105,658		40,867,203		2,641,213	2,641,213	1,898,798	01/23/2026
06051G-HR-3	BANK OF AMERICA CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,610,534	1,500,000	1,500,000	1,500,000						1,500,000		110,534	110,534	28,240	03/15/2025
06051G-JB-6	BANK OF AMERICA CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,162,880	5,000,000	5,000,000	5,000,000						5,000,000		162,880	162,880	88,884	04/29/2031
06051G-JE-0	BANK OF AMERICA CORP		08/20/2021	Various		22,163,426	23,000,000	23,697,300	23,685,285		(8,068)		(8,068)		23,677,217		(1,513,791)	(1,513,791)	181,827	06/19/2041
06051G-JL-4	BANK OF AMERICA CORP		08/20/2021	Various		19,822,755	20,500,000	20,500,000	20,500,000						20,500,000		(677,245)	(677,245)	251,120	10/24/2031
06051G-JS-9	BANK OF AMERICA CORP		10/08/2021	BARCLAYS		10,007,200	10,000,000	10,002,600			(226)		(226)		10,002,374		4,826	4,826	82,365	07/22/2027
06367W-B8-5	BANK OF MONTREAL	A	08/12/2021	Various		20,549,921	20,000,000	19,984,800	19,986,775		685		685		19,987,460		562,461	562,461	148,000	05/01/2025
06367W-HH-9	BANK OF MONTREAL	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		7,492,852	7,000,000	7,409,500	7,324,273		(52,622)		(52,622)		7,271,652		221,200	221,200	212,328	02/05/2024
06367W-MQ-3	BANK OF MONTREAL	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		8,436,189	8,000,000	7,998,880	7,999,203		113		113		7,999,316		436,873	436,873	104,389	06/28/2024
06406R-AC-1	BANK OF NEW YORK MELLON CORP/THE		08/20/2021	Various		29,918,251	29,300,000	29,300,000	29,300,000						29,300,000		618,251	618,251	460,730	05/16/2023
06406R-AL-1	BANK OF NEW YORK MELLON CORP/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		24,123,932	23,000,000	22,959,750	22,968,920		4,041		4,041		22,972,961		1,150,971	1,150,971	337,966	10/24/2024
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		02/24/2021	Various		10,343,448	10,000,000	9,996,200	9,996,704		110		110		9,996,814		346,634	346,634	53,613	04/24/2025
064159-SH-0	BANK OF NOVA SCOTIA	A	02/10/2021	Various		15,467,450	15,000,000	14,995,350	14,997,143		132		132		14,997,275		470,175	470,175	64,722	11/15/2022
064159-TE-6	BANK OF NOVA SCOTIA	A	08/20/2021	Various		31,337,956	30,500,000	30,461,875	30,473,781		4,860		4,860		30,478,641		859,315	859,315	481,162	02/01/2023
064159-VK-9	BANK OF NOVA SCOTIA	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		15,329,500	15,000,000	14,976,000	14,981,483		4,015		4,015		14,985,498		344,002	344,002	165,818	05/01/2023
06675F-AT-4	BANQUE FEDERATIVE DU CREDIT MUTUEL	D	03/25/2021	THE ALLSTATE CORPORATION		14,958,772	15,000,000	14,944,500	14,956,261		2,511		2,511		14,958,772				122,708	11/21/2024
06739G-CR-8	BARCLAYS BANK PLC	D	09/27/2021	Various		20,214,178	20,000,000	19,983,600	19,988,758		4,484		4,484		19,993,242		220,936	220,936	232,484	05/12/2022
06738E-AS-4	BARCLAYS PLC	D	03/11/2021	BARCLAYS		12,869,628	12,555,000	12,897,596	12,744,957		(37,855)		(37,855)		12,707,102		162,526	162,526	314,775	01/10/2023
06738E-BE-4	BARCLAYS PLC	D	07/23/2021	RBC DOMINION SECURITIES		8,182,560	8,000,000	7,998,480	7,999,204		207		207		7,999,411		183,149	183,149	350,360	02/15/2023
06738E-BL-8	BARCLAYS PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,046,449	1,000,000	1,000,000	1,000,000						1,000,000		46,449	46,449	11,408	05/07/2026
06738E-BP-9	BARCLAYS PLC	D	08/20/2021	Various		6,893,768	6,700,000	6,700,000	6,700,000						6,700,000		193,768	193,768	160,479	09/23/2035
05526D-AX-3	BAT CAPITAL CORP ABS	C	08/12/2021	Various		5,033,388	5,000,000	5,000,000	5,000,000						5,000,000		33,388	33,388	30,606	08/15/2022
05526D-BK-0	BAT CAPITAL CORP ABS	C	04/01/2021	ALLSTATE MICHIGAN AUTO		512,255	500,000	500,000	500,000						500,000		12,255	12,255	13,547	09/06/2049
05526D-BQ-7	BAT CAPITAL CORP ABS	C	04/15/2021	GOLDMAN, SACHS & CO.		2,305,020	2,000,000	2,000,000	2,000,000						2,000,000		305,020	305,020	57,809	04/02/2050
071734-AH-0	BAUSCH HEALTH COMPANIES INC		08/31/2021	UNION BANK OF SWITZERLAND		1,745,740	1,828,000	1,828,000	1,828,000						1,828,000		(82,260)	(82,260)	99,524	01/30/2028
071734-AL-1	BAUSCH HEALTH COMPANIES INC		05/13/2021	JPMORGAN CHASE & CO.		1,838,250	1,935,000	1,935,000	1,935,000						1,935,000		(96,750)	(96,750)	46,279	02/15/2031
07177M-AL-7	BAXALTA INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,527,888	1,489,000	1,487,876	1,486,801		731		731		1,487,532		40,357	40,357	27,993	06/23/2022
07274N-AE-3	BAYER US FINANCE II LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		2,155,285	2,000,000	2,131,560	2,102,216		(8,420)		(8,420)		2,093,795		61,490	61,490	22,819	12/15/2023
07274N-AU-7	BAYER US FINANCE II LLC	C	07/15/2021	MATURED		5,438,000	5,438,000	5,432,575	5,435,959		2,041		2,041		5,438,000				149,545	07/15/2021
07274N-AZ-6	BAYER US FINANCE II LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		539,351	500,000	477,600	480,051		269		269		480,320		59,032	59,032	14,933	07/15/2034
07274E-AF-0	BAYER US FINANCE LLC	C	05/27/2021	Various		24,052,598	23,820,000	24,065,507	23,849,635		(15,554)		(15,554)		23,834,080		218,517	218,517	454,280	10/08/2021
05531F-BG-7	BB&T CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,682,831	7,500,000	7,499,775	7,499,896		36		36		7,499,932		182,899	182,899	124,686	06/20/2022
05545M-AC-6	BBA US HOLDINGS INC		06/07/2021	Various		3,037,500	3,000,000	2,700,000	2,715,179		14,203		14,203		2,729,381		218,119	218,119	182,000	03/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073685-AD-1	BEACON ROOFING SUPPLY INC.		05/19/2021	ASSIGNMENT OF SECURITIES		8,237,040	8,041,000	7,706,900	7,745,622		20,177		20,177		7,765,799		275,201	275,201	411,639	11/01/2025
075887-BT-5	BECTON DICKINSON AND COMPANY		08/20/2021	Various		22,016,472	21,456,000	21,555,900	21,523,615		(9,228)		(9,228)		21,514,387		415,085	415,085	293,879	06/06/2022
075887-BU-2	BECTON DICKINSON AND COMPANY		04/16/2021	MIZUHO SECURITIES USA INC.		17,362,592	17,200,000	17,200,000	17,200,000						17,200,000		162,592	162,592	79,324	06/06/2022
075887-BV-0	BECTON DICKINSON AND COMPANY		08/20/2021	Various		10,986,688	10,247,000	10,441,786	8,010,000		(35,732)		(35,732)		10,406,054		333,224	333,224	464,579	06/06/2024
08576P-AA-9	BERRY GLOBAL INC		05/28/2021	Various		889,575	870,000	864,800	865,766		264		264		866,031		3,969	3,969	48,225	02/15/2026
085770-AA-3	BERRY PLASTICS ESCROW CORP		04/13/2021	Various		11,647,919	11,002,000	11,235,745	11,191,836		(15,514)		(15,514)		11,176,322		471,597	471,597	386,945	07/15/2026
09062X-AE-3	BIOGEN INC		08/06/2021	Various		14,560,641	14,000,000	13,988,800	13,997,007		805		805		13,997,812		562,829	562,829	387,380	09/15/2022
09062X-AG-8	BIOGEN INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,934,383	5,000,000	4,958,700	4,959,259		448		448		4,959,706		(25,323)	(25,323)	109,288	05/01/2050
09062X-AH-6	BIOGEN INC		06/10/2021	Various		19,268,553	19,500,000	19,494,735	19,495,052		163		163		19,495,215		(226,662)	(226,662)	222,625	05/01/2030
092113-AT-6	BLACK HILLS CORPORATION		03/31/2021	WELLS FARGO		4,919,350	5,000,000	4,982,900	4,983,717		400		400		4,984,117		(64,767)	(64,767)	38,194	06/15/2030
095370-AB-8	BLUE CUBE SPINCO INC		01/06/2021	GOLDMAN, SACHS & CO.		4,306,211	4,193,000	4,376,692	4,242,765		(504)		(504)		4,242,260		63,951	63,951	94,255	10/15/2023
09626T-AJ-0	BLUEM_12-2RR CLO		12/07/2021	ASSIGNMENT OF SECURITIES		2,500,000	2,500,000	1,625,000	1,690,035		246,060		246,060		1,936,095		563,905	563,905	157,110	11/20/2028
05565E-AL-9	BMW US CAPITAL LLC	C	09/15/2021	Various		18,017,363	18,000,000	17,979,480	17,996,990		2,704		2,704		17,999,694		17,669	17,669	309,156	09/15/2021
05565E-BC-8	BMW US CAPITAL LLC	C	04/06/2021	LLOYDS		4,296,538	4,250,000	4,245,665	4,249,073		404		404		4,249,476		47,061	47,061	94,326	08/13/2021
05565E-BE-4	BMW US CAPITAL LLC	C	12/09/2021	GOLDMAN, SACHS & CO.		8,971,840	8,000,000	7,987,520	7,990,063		1,083		1,083		7,991,146		980,694	980,694	420,456	08/14/2028
05565E-BM-6	BMW US CAPITAL LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		2,126,517	2,000,000	1,997,940	1,998,421		167		167		1,998,588		127,929	127,929	36,944	04/06/2023
09659T-2B-6	BNP PARIBAS	D	10/08/2021	Various		11,178,558	11,500,000	11,500,000	11,500,000						11,500,000		(321,442)	(321,442)	301,653	08/12/2035
09659W-2N-3	BNP PARIBAS SA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		977,557	1,000,000	1,000,000							1,000,000		(22,443)	(22,443)	2,867	01/13/2027
09659W-2E-3	BNP PARIBAS USA INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,108,569	2,000,000	1,995,720	1,998,053		217		217		1,998,270		110,299	110,299	40,833	03/01/2023
097023-CE-3	BOEING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		960,932	1,000,000	918,720	920,360		742		742		921,102		39,831	39,831	20,417	03/01/2039
097023-DE-2	BOEING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,502,640	1,500,000	1,500,000							1,500,000		2,640	2,640	3,403	02/04/2024
097023-DG-7	BOEING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		996,480	1,000,000	1,000,000							1,000,000		(3,520)	(3,520)	3,477	02/04/2026
09739D-AD-2	BOISE CASCADE CO		03/16/2021	STIFEL CAPITAL MARKETS		1,917,000	1,800,000	1,961,100	1,948,500	6,418	(4,938)		1,480		1,949,980		(32,980)	(32,980)	56,306	07/01/2030
097751-BF-7	BOMBARDIER INC	A	06/18/2021	Various		525,318	500,000	442,500	478,691		3,212		3,212		481,903		28,414	28,414	39,175	01/15/2023
097751-BP-5	BOMBARDIER INC	A	04/06/2021	Various		999,286	950,000	821,750	872,588		21,194		21,194		893,782		77,004	77,004	57,363	12/01/2021
097751-BX-8	BOMBARDIER INC	A	09/22/2021	Various		5,018,750	5,000,000	5,000,000							5,000,000		18,750	18,750	34,500	02/15/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC		03/05/2021	Various		4,590,000	4,500,000	4,605,300	4,590,000	10,632	(3,786)		6,846		4,596,846		(6,846)	(6,846)	91,870	09/01/2028
099724-AL-0	BORGWARNER INC		10/08/2021	BARCLAYS		4,190,920	4,000,000	3,988,760	3,989,540		1,168		1,168		3,990,707		200,213	200,213	139,567	07/01/2027
101137-AQ-0	BOSTON SCIENTIFIC CORP		08/05/2021	Market Axess		9,211,770	9,000,000	8,942,760	8,987,685		5,368		5,368		8,993,053		218,717	218,717	222,750	05/15/2022
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		2,145,685	2,000,000	2,115,340	2,091,603		(7,024)		(7,024)		2,084,578		61,106	61,106	40,250	03/01/2024
101137-BA-4	BOSTON SCIENTIFIC CORPORATION		03/24/2021	Various		15,117,675	15,000,000	14,977,650	14,978,865		459		459		14,979,324		138,351	138,351	125,047	06/01/2030
103304-BQ-3	BOYD GAMING CORPORATION		06/09/2021	Various		8,317,093	8,000,000	8,081,144	8,057,151		(6,471)		(6,471)		8,050,680		26,820	26,820	618,593	08/15/2026
103304-BU-4	BOYD GAMING CORPORATION		04/28/2021	Various		9,520,041	9,280,000	9,280,000	9,280,000						9,280,000		240,041	240,041	182,442	12/01/2027
10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC		03/02/2021	BANK OF AMERICA/MERRILL LYNCH		18,272,410	19,000,000	19,000,000	19,000,000						19,000,000		(727,590)	(727,590)	187,823	08/10/2030
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC		03/05/2021	MORGAN STANLEY		3,860,685	4,500,000	4,499,685	4,499,688		1		1		4,499,689		(639,004)	(639,004)	72,419	11/10/2050
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		12/16/2021	MORGAN STANLEY		2,777,456	2,750,000	2,793,206			(39)		(39)		2,793,167		(15,711)	(15,711)	42,676	06/17/2041
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC.		03/25/2021	THE ALLSTATE CORPORATION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				232,821	09/21/2025
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.		04/16/2021	Various		26,651,820	25,500,000	25,500,000	25,500,000						25,500,000		1,151,820	1,151,820	648,880	02/06/2024
10373Q-AW-0	BP CAPITAL MARKETS AMERICA INC.		04/16/2021	TD SECURITIES		12,686,709	11,900,000	11,900,000	11,892,736		719		719		11,893,454		793,255	793,255	149,892	11/28/2023
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC.		12/23/2021	ASSIGNMENT OF SECURITIES		7,144,352	6,800,000	6,799,689	6,795,446		1,305		1,305		6,796,751		3,249	3,249	605,603	04/14/2024
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC.		10/08/2021	BARCLAYS		4,345,520	4,000,000	4,000,000	4,000,000						4,000,000		345,520	345,520	159,891	02/11/2026
05578A-AP-3	BPCE SA	D	08/12/2021	Various		(218,098)											(218,098)	(218,098)		01/20/2026
07330N-AT-2	BRANCH BANKING AND TRUST COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,368,878	8,000,000	7,986,400	7,989,187		1,361		1,361		7,990,548		378,330	378,330	100,286	12/06/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC		11/26/2021	Various		3,243,386	3,000,000	3,041,010	3,036,514		(3,500)		(3,500)		3,033,014		110,372	110,372	178,831	06/22/2027
110122-CM-8	BRISTOL-MYERS SQUIBB CO		08/20/2021	Various		51,886,269	48,400,000	48,252,370	48,267,879		15,150		15,150		48,283,029		2,726,490	2,726,490	2,080,750	07/26/2024
110122-CN-6	BRISTOL-MYERS SQUIBB CO		08/20/2021	Various		14,109,309	12,860,000	13,000,720	12,990,838		(15,158)		(15,158)		12,975,680		1,133,629	1,133,629	210,196	06/15/2026
110122-CW-6	BRISTOL-MYERS SQUIBB CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,056,907	2,970,000	2,967,143	2,967,742		871		871		2,968,613		88,294	88,294	97,866	08/15/2022
110122-DB-1	BRISTOL-MYERS SQUIBB CO		02/23/2021	Various		60,800													60,800	05/15/2024
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	12/15/2021	SCHEDULED REDEMPTION		371,148	371,148	371,148	371,148						371,148				10,050	12/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11134L-AP-4	BROADCOM CORPORATION		09/30/2021	EXCHANGE		2,773,626	2,774,000	2,773,257	2,773,545		80		80		2,773,625				104,747	01/15/2025
11135F-AL-5	BROADCOM INC		04/01/2021	ALLSTATE MICHIGAN AUTO		4,364,957	4,000,000	3,747,514	3,757,397		6,466		6,466		3,763,863		601,094	601,094	89,507	09/15/2028
11135F-AQ-4	BROADCOM INC		09/30/2021	EXCHANGE		462,542	463,000	462,496	462,512		30		30		462,542				16,813	11/15/2030
11135F-AS-0	BROADCOM INC		03/02/2021	WELLS FARGO		2,532,308	2,250,000	2,247,210	2,247,278		31		31		2,247,309		284,999	284,999	29,294	11/15/2032
11135F-AV-3	BROADCOM INC		01/20/2021	Various		19,953,800	19,000,000	18,998,236	18,998,439		28		28		18,998,466		385,334	385,334	647,188	11/15/2023
11135F-AZ-4	BROADCOM INC		09/30/2021	Various		60,494,492	60,639,000	60,183,163	60,210,726		53,617		53,617		60,264,342		230,150	230,150	2,427,512	04/15/2026
11135F-BA-8	BROADCOM INC		09/30/2021	EXCHANGE		3,486,794	3,500,000	3,485,185	3,485,722		1,068		1,068		3,486,790		4	4	159,323	04/15/2029
11135F-BB-6	BROADCOM INC		09/30/2021	EXCHANGE		26,971,984	27,000,000	26,964,882	26,967,267		4,700		4,700		26,971,967		18	18	744,188	11/15/2025
11135F-BF-7	BROADCOM INC		04/01/2021	ALLSTATE MICHIGAN AUTO		929,997	1,000,000	997,720			32		32		997,752		(67,755)	(67,755)	5,200	02/15/2033
11135F-BP-5	BROADCOM INC		12/16/2021	Various		11,097,778	11,061,000	11,016,836			(1,202,581)		(1,202,581)		9,814,255		1,283,523	1,283,523	75,365	11/15/2035
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL		08/30/2021	Various		1,043,750	1,000,000	1,030,000			(4,058)		(4,058)		1,025,942		17,808	17,808	35,500	02/01/2026
118230-AR-2	BUCKEYE PARTNERS LP		06/11/2021	Various		3,598,430	3,610,000	3,185,825	3,228,520		15,152		15,152		3,243,672		354,758	354,758	62,425	12/01/2027
118230-AT-8	BUCKEYE PARTNERS LP		05/25/2021	CANTOR FITZGERALD		1,856,880	1,800,000	1,800,000	1,800,000						1,800,000		56,880	56,880	54,863	03/01/2025
118230-AU-5	BUCKEYE PARTNERS LP		05/03/2021	Various		3,313,875	3,300,000	3,300,000	3,300,000						3,300,000		13,875	13,875	93,900	03/01/2028
12008R-AM-9	BUILDERS FIRSTSOURCE INC		12/03/2021	Various		3,775,734	3,629,000	3,738,026	3,726,663		(24,632)		(24,632)		3,702,031		4,343	4,343	260,198	06/01/2027
120568-AY-6	BUNGE LIMITED FINANCE CORPORATION		08/24/2021	Market Axess		13,335,920	13,000,000	12,983,880	12,994,139		2,171		2,171		12,996,310		339,610	339,610	358,583	09/25/2022
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC		08/23/2021	Various		6,549,021	5,920,000	5,905,022	5,910,008		895		895		5,910,903		638,119	638,119	130,939	06/15/2027
12429T-AD-6	BWAY HOLDING CO		05/26/2021	CANTOR FITZGERALD		3,083,958	3,061,000	3,071,305	3,065,861		(1,505)		(1,505)		3,064,356		19,602	19,602	104,287	04/15/2024
12429T-AE-4	BWAY HOLDING CO		02/09/2021	Market Axess		1,562,678	1,552,000	1,562,124	1,553,558		(288)		(288)		1,553,270		9,407	9,407	36,256	04/15/2025
05605H-AC-4	BWX TECHNOLOGIES INC		04/01/2021	MORGAN STANLEY		1,474,358	1,449,000	1,449,000							1,449,000		25,358	25,358		04/15/2029
05608Q-AA-5	BY CROWN PARENT LLC / BY BOND FINA		09/16/2021	Various		4,782,223	4,600,000	4,641,000	4,638,162		(4,240)		(4,240)		4,633,923		97,927	97,927	182,624	01/31/2026
12687G-AA-7	CABLEVISION LIGHTPATH		09/08/2021	Various		15,604,831	15,800,000	15,867,750	15,848,097	16,381	(4,279)		12,101		15,860,199		(255,367)	(255,367)	385,318	09/15/2027
12687G-AB-5	CABLEVISION LIGHTPATH		05/20/2021	Various		2,018,750	2,000,000	2,000,000	2,000,000						2,000,000		18,750	18,750	71,875	09/15/2028
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/22/2021	JPMORGAN CHASE & CO.		1,183,680	1,152,000	1,153,900							1,153,900		29,780	29,780		10/15/2029
131347-CM-6	CALPINE CORP		02/12/2021	BANK OF AMERICA/MERRILL LYNCH		1,902,555	1,836,000	1,836,000	1,836,000						1,836,000		66,555	66,555	41,769	02/15/2028
131347-CN-4	CALPINE CORP		07/29/2021	Various		5,383,416	5,303,000	5,303,000	5,303,000						5,303,000		80,416	80,416	199,455	03/15/2028
131347-CP-9	CALPINE CORP		03/11/2021	GOLDMAN, SACHS & CO.		3,008,400	3,000,000	3,017,500	3,016,382		(595)		(595)		3,015,787		(7,387)	(7,387)	82,865	02/01/2029
131347-CQ-7	CALPINE CORP		03/03/2021	JPMORGAN CHASE & CO.		4,074,900	4,080,000	4,083,750	4,083,609		(65)		(65)		4,083,544		(8,644)	(8,644)	116,167	02/01/2031
131347-CR-5	CALPINE CORP		03/10/2021	Various		3,605,875	3,725,000	3,706,375	3,688,979	17,458	291		17,749		3,706,729		(100,854)	(100,854)	32,995	03/01/2031
13606Q-K3-4	CANADIAN IMPERIAL BANK OF COMMERCE	A	06/27/2021	MATURED		3,750,000	3,750,000	3,745,425	3,749,225		775		775		3,750,000				59,063	06/27/2021
13607G-RK-2	CANADIAN IMPERIAL BANK OF COMMERCE	A	08/20/2021	Various		25,218,903	25,000,000	24,986,000	24,988,408		2,386		2,386		24,990,794		228,109	228,109	127,538	06/23/2023
13607R-AE-0	CANADIAN IMPERIAL BANK OF COMMERCE	A	08/20/2021	Various		10,135,925	10,000,000	10,000,000	10,000,000						10,000,000		135,925	135,925	45,525	09/13/2023
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPANY	A	07/01/2021	Various		13,077,772	13,000,000	12,974,260	12,976,183		780		780		12,976,963		100,809	100,809	173,669	03/05/2030
13806C-AA-0	CANPACK SA/CANPACK US LLC	D	10/08/2021	WELLS FARGO		1,702,125	1,700,000	1,700,000							1,700,000		2,125	2,125	183	11/15/2029
14042T-CT-2	CAPITAL ONE BANK USA NA		04/01/2021	ALLSTATE MICHIGAN AUTO		2,052,167	2,000,000	2,000,000	2,000,000						2,000,000		52,167	52,167	30,780	01/28/2026
14040H-BD-6	CAPITAL ONE FINANCIAL CORP		06/15/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		1,076,671	1,015,000	1,089,196			(13,862)		(13,862)		1,075,334		1,338	1,338	17,960	06/15/2023
14040H-BT-1	CAPITAL ONE FINANCIAL CORPORATION		03/22/2021	U.S. BANCORP		4,176,316	3,880,000	4,147,539	4,102,324		(12,960)		(12,960)		4,089,364		86,952	86,952	51,216	10/30/2024
14040H-CA-1	CAPITAL ONE FINANCIAL CORPORATION		05/10/2021	Various		27,099,310	25,000,000	26,724,500	26,362,961		(120,554)		(120,554)		26,242,407		856,903	856,903	684,558	01/29/2024
14040H-CD-5	CAPITAL ONE FINANCIAL CORPORATION		01/13/2021	GOLDMAN, SACHS & CO.		20,917,000	20,000,000	19,991,400	19,993,178		109		109		19,993,287		923,713	923,713	92,444	05/11/2023
14042R-NW-7	CAPITAL ONE NA		01/19/2021	TD SECURITIES		27,757,676	27,000,000	27,064,580	27,044,276		(1,420)		(1,420)		27,042,856		714,820	714,820	216,217	09/06/2022
141781-BK-9	CARGILL INC		12/09/2021	GOLDMAN, SACHS & CO.		5,424,600	5,000,000	4,975,050	4,978,527		2,144		2,144		4,980,670		443,930	443,930	171,528	05/23/2029
141781-BM-5	CARGILL INC		02/10/2021	MORGAN STANLEY		3,106,920	3,000,000	2,996,520	2,996,737		36		36		2,996,773		110,147	110,147	19,302	04/23/2030
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		09/16/2021	SUNTRUST INVESTMENT SERVICES, INC.		2,090,000	2,000,000	2,000,000	2,000,000						2,000,000		90,000	90,000	107,931	02/01/2028
143658-BG-6	CARNIVAL CORP		02/17/2021	GOLDMAN, SACHS & CO.		3,648,838	3,122,000	3,366,688	3,359,345		(7,425)		(7,425)		3,351,920		296,917	296,917	190,312	02/01/2026
143658-BN-1	CARNIVAL CORP		02/11/2021	STIFEL CAPITAL MARKETS		1,637,083	1,633,000	1,633,000							1,633,000		4,083	4,083		03/01/2027
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		07/01/2021	Various		5,782,695	5,281,000	5,315,105	5,312,486		(3,050)		(3,050)		5,309,436		473,259	473,259	241,206	07/15/2028
14448C-AL-8	CARRIER GLOBAL CORP		03/18/2021	BARCLAYS		9,458,105	9,500,000	9,496,348	9,496,365		70		70		9,496,436		(38,331)	(38,331)	194,513	02/15/2031
14448C-AM-6	CARRIER GLOBAL CORP		02/15/2021	ASSIGNMENT OF SECURITIES		17,512,062	16,950,000	16,976,545	16,975,881		(1,462)		(1,462)		16,974,419		(24,419)	(24,419)	725,036	02/15/2023
14448C-AN-4	CARRIER GLOBAL CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,070,171	2,000,000	2,021,538	2,021,264		(1,241)		(1,241)		2,020,023		50,148	50,148	28,150	02/15/2025
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC		02/22/2021	ASSIGNMENT OF SECURITIES		2,304,855	2,250,000	2,295,000	2,277,648		(1,852)		(1,852)		2,275,795		(25,795)	(25,795)	120,972	01/15/2026
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,261,027	15,000,000	14,852,100	14,909,630		13,500		13,500		14,923,130		1,337,897	1,337,897	342,198	12/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		21,612,226	21,000,000	20,982,360	20,992,992		2,233		2,233		20,995,225		617,001	617,001	378,866	11/29/2022
14913Q-2V-0	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,514,289	4,250,000	4,240,948	4,243,744		1,101		1,101		4,244,845		269,444	269,444	89,720	05/17/2024
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		11,709,054	11,500,000	11,484,015	11,490,934		3,303		3,303		11,494,237		214,817	214,817	204,984	09/06/2022
14913Q-3B-3	CATERPILLAR FINANCIAL SERVICES COR		08/20/2021	ALLSTATE LIFE INSURANCE CO		11,715,177	11,200,000	11,189,472	11,191,789		1,273		1,273		11,193,062		522,115	522,115	184,404	11/08/2024
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES COR		10/08/2021	Various		9,646,314	9,700,000	9,681,085	9,681,859		983		983		9,682,842		(36,528)	(36,528)	71,863	09/14/2027
12503M-AA-6	CBOE HOLDINGS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,099,642	1,000,000	1,003,000	1,001,936		(72)		(72)		1,001,864		97,779	97,779	26,260	01/12/2027
124857-AS-2	CBS CORP		03/15/2021	ASSIGNMENT OF SECURITIES		21,952,018	21,100,000	20,978,886	21,052,161		4,517		4,517		21,056,679		43,322	43,322	1,159,726	02/15/2023
124857-AY-9	CBS CORP		03/15/2021	ASSIGNMENT OF SECURITIES		21,718,691	20,580,000	20,376,326	20,465,763		9,393		9,393		20,475,156		104,844	104,844	1,311,106	06/01/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CRO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,129,390	2,000,000	2,113,860	2,083,353		(8,910)		(8,910)		2,074,443		54,947	54,947	35,496	04/15/2023
1248EP-CD-3	CCO HOLDINGS LLC		03/18/2021	Various		13,418,000	13,010,000	13,043,863	13,036,966		(1,528)		(1,528)		13,035,438		382,562	382,562	340,418	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC		03/11/2021	GOLDMAN, SACHS & CO.		5,126,500	5,000,000	5,146,875	5,133,910		(3,348)		(3,348)		5,130,562		(4,062)	(4,062)	131,250	08/15/2030
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		08/02/2021	RBC DOMINION SECURITIES		2,711,880	2,592,000	2,589,418	2,590,481		(30)		(30)		2,590,451		121,429	121,429	100,737	05/01/2027
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/11/2021	GOLDMAN, SACHS & CO.		1,787,713	1,750,000	1,815,625	1,814,216		(1,343)		(1,343)		1,812,873		(25,161)	(25,161)	29,313	05/01/2032
19737L-AA-1	CECLO 2021-31A X CLO		10/20/2021	SCHEDULED REDEMPTION		200,000	200,000	200,000							200,000				1,525	04/20/2034
151290-BW-2	CEMEX SAB DE CV	D	08/18/2021	JPMORGAN CHASE & CO.		5,396,105	4,800,000	4,800,000	4,800,000						4,800,000		596,105	596,105	249,715	06/05/2027
151290-BX-0	CEMEX SAB DE CV	D	03/29/2021	Various		5,444,878	5,000,000	5,149,000	5,146,716		(4,403)		(4,403)		5,142,313		302,565	302,565	123,009	09/17/2030
15135U-AF-6	CENOVUS ENERGY INC	A	05/25/2021	Various		4,939,215	3,764,000	2,474,830	2,489,074		5,611		5,611		2,494,685		2,444,530	2,444,530	100,254	11/15/2039
15135U-AG-4	CENOVUS ENERGY INC	A	08/11/2021	GOLDMAN, SACHS & CO.		7,128,730	7,000,000	7,179,900	7,119,375		(44,924)		(44,924)		7,074,451		54,279	54,279	208,833	08/15/2022
15135U-AM-1	CENOVUS ENERGY INC	A	03/31/2021	JPMORGAN CHASE & CO.		2,056,750	1,900,000	1,330,000	1,370,686		15,781		15,781		1,386,467		670,283	670,283	38,132	04/15/2027
15135B-AJ-0	CENTENE CORPORATION		02/18/2021	Various		18,395,579	17,930,000	18,401,438	18,263,466		(14,120)		(14,120)		18,249,346		146,232	146,232	499,775	01/15/2025
15135B-AM-3	CENTENE CORPORATION		08/15/2021	Various		8,701,006	8,294,000	8,657,450	8,572,166		(21,806)		(21,806)		8,550,360		118,640	118,640	343,434	08/15/2026
15135B-AP-6	CENTENE CORPORATION		02/18/2021	TENDER OFFER		3,077,550	3,000,000	3,088,673	3,068,351		(4,242)		(4,242)		3,064,109		13,441	13,441	84,313	01/15/2025
15135B-AR-2	CENTENE CORPORATION		01/08/2021	BARCLAYS		1,936,781	1,825,000	1,810,356	1,811,411		52		52		1,811,462		125,319	125,319	5,817	12/15/2027
15135B-AV-3	CENTENE CORPORATION		02/19/2021	BARCLAYS		1,654,800	1,576,000	1,576,000	1,576,000						1,576,000		78,800	78,800	27,777	02/15/2030
15135B-AW-1	CENTENE CORPORATION		06/21/2021	Various		6,880,340	6,800,000	6,800,000	6,800,000						6,800,000		80,340	80,340	129,900	10/15/2030
15137T-AA-8	CENTENE ESCROW I CORP		08/13/2021	ASSIGNMENT OF SECURITIES		12,275,658	11,800,000	12,564,640	12,360,723		(116,455)		(116,455)		12,244,268		(444,268)	(444,268)	919,633	06/01/2026
15189T-AR-8	CENTERPOINT ENERGY INC		08/05/2021	Various		13,905,198	13,600,000	13,596,056	13,598,646		421		421		13,599,066		306,132	306,132	291,792	09/01/2022
15189T-AT-4	CENTERPOINT ENERGY INC		03/30/2021	Various		25,119,352	24,640,000	25,076,976	24,881,216		(71,998)		(71,998)		24,809,219		310,133	310,133	359,425	11/01/2021
15189T-AU-1	CENTERPOINT ENERGY INC		01/15/2021	ASSIGNMENT OF SECURITIES		3,583,075	3,250,000	3,247,660	3,248,587		17		17		3,248,603		1,397	1,397	390,076	02/01/2024
15189T-AW-7	CENTERPOINT ENERGY INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,096,844	2,000,000	2,038,080	2,031,085		(2,045)		(2,045)		2,029,040		67,804	67,804	29,167	09/01/2024
15189W-AK-6	CENTERPOINT ENERGY RESOURCES CORPO		12/30/2021	Various		7,267,325	7,000,000	6,984,740	6,992,810		2,782		2,782		6,995,591		60,713	60,713	494,428	04/01/2023
153527-AM-8	CENTRAL GARDEN & PET COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		1,057,800	1,000,000	1,000,000	1,000,000						1,000,000		57,800	57,800	31,889	02/01/2028
153527-AN-6	CENTRAL GARDEN & PET COMPANY		05/24/2021	Various		12,902,052	12,500,000	12,589,220	12,585,000	2,987	(2,027)		960		12,585,960		316,092	316,092	209,902	10/15/2030
156504-AH-5	CENTURY COMMUNITIES INC		08/04/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		11,661,990	11,296,000	11,326,675	11,315,932		(5,040)		(5,040)		11,310,892		351,099	351,099	700,509	07/15/2025
15723R-AA-2	CFX ESCROW CORP		04/24/2021	Various		5,591,700	5,415,000	5,520,188	5,477,135		(8,816)		(8,816)		5,468,319		46,431	46,431	252,748	02/15/2024
15723R-AC-8	CFX ESCROW CORP		06/17/2021	Various		2,710,255	2,554,000	2,680,468	2,644,064		(8,807)		(8,807)		2,635,257		(40,007)	(40,007)	235,191	02/15/2026
14310K-BA-8	CGMS 2013-4A DRR		01/15/2021	CREDIT SUISSE		3,610,145	3,850,000	3,373,563	3,386,104		23,696		23,696		3,409,800		200,345	200,345	29,950	01/15/2031
14314N-AA-9	CGMS_14-2RR CLO		01/15/2021	NOMURA SECURITIES INTERNATIONAL INC		3,708,000	4,000,000	2,440,000	2,534,276		22,858		22,858		2,557,134		1,150,866	1,150,866	40,235	05/15/2031
159864-AC-1	CHARLES RIVER LABORATORIES INC		03/23/2021	Various		10,286,300	9,861,000	10,046,740	9,981,473		(7,831)		(7,831)		9,973,642		(20,142)	(20,142)	578,786	04/01/2026
159864-AJ-6	CHARLES RIVER LABORATORIES INC		03/09/2021	SUNTRUST INVESTMENT SERVICES, INC.		1,008,750	1,000,000	1,000,000							1,000,000		8,750	8,750		03/15/2031
808513-BF-1	CHARLES SCHWAB CORPORATION (THE)		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,964,576	5,000,000	4,993,900	4,993,963		584		584		4,994,547		(29,972)	(29,972)	25,613	03/11/2026
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		09/27/2021	Various		4,503,460	4,000,000	4,000,000	4,000,000						4,000,000		503,460	503,460	220,178	07/23/2025
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L		04/01/2021	ALLSTATE MICHIGAN AUTO		579,494	500,000	513,046	512,389		(58)		(58)		512,331		67,163	67,163	11,198	05/01/2047
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L		09/27/2021	Various		19,166,533	19,000,000	18,916,590	18,921,223		4,805		4,805		18,926,028		240,506	240,506	515,200	04/01/2031
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L		04/08/2021	DEUTSCHE BANK AG		4,138,290	4,500,000	4,494,690	4,494,694		16		16		4,494,710		(356,420)	(356,420)	61,600	04/01/2061

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16411R-AJ-8	CHENIERE ENERGY INC		07/13/2021	EXCHANGE		19,917,427	19,368,000	19,968,220	19,960,121		(60,965)		(60,965)		19,899,157		18,271	18,271	724,081	10/15/2028
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		02/25/2021	GOLDMAN, SACHS & CO.		10,151,500	9,875,000	9,770,015	9,800,993		2,089		2,089		9,803,082		348,418	348,418	208,815	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/27/2021	Various		4,462,106	4,312,000	4,312,000	4,312,000						4,312,000		53,056	53,056	270,962	10/01/2026
166764-BX-7	CHEVRON CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,939,691	12,500,000	12,500,000	12,500,000						12,500,000		439,691	439,691	193,266	05/11/2027
166764-BY-5	CHEVRON CORP		10/08/2021	BARCLAYS		4,595,040	4,500,000	4,500,000	4,500,000						4,500,000		95,040	95,040	92,794	05/11/2030
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,171,181	2,000,000	1,994,760	1,996,694		127		127		1,996,821		174,359	174,359	22,667	12/01/2026
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,095,519	1,000,000	995,910	996,885		92		92		996,977		98,543	98,543	12,333	06/01/2028
171340-AK-8	CHURCH & DWIGHT CO INC		04/16/2021	FIFTH THIRD SECURITIES, INC.		6,170,861	6,020,000	6,012,656	6,017,584		451		451		6,018,035		152,826	152,826	105,701	08/01/2022
12555X-AA-9	CIFC 19 6A A1 CLO		09/14/2021	BLAYLOCK PARTNERS, L.P.		20,030,000	20,000,000	20,000,000	20,000,000						20,000,000		30,000	30,000	284,107	01/16/2033
12550M-AJ-9	CIFC 2015-3A AR CLO		10/19/2021	SCHEDULED REDEMPTION		46,254	46,254	45,456	45,548		706		706		46,254				498	04/19/2029
125523-AB-6	CIGNA CORP		01/15/2021	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				3,539	09/17/2021
125523-AF-7	CIGNA CORP		07/01/2021	Various		9,546,615	8,910,000	8,960,262	8,243,604		(4,210)		(4,210)		8,957,225		248,894	248,894	547,477	07/15/2023
125523-AH-3	CIGNA CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,138,746	1,000,000	998,772	998,923		29		29		998,952		139,794	139,794	20,174	10/15/2028
125523-BK-5	CIGNA CORP		07/01/2021	Various		4,218,809	3,797,000	3,923,477	3,922,180		(1,292)		(1,292)		3,920,888		297,921	297,921	97,481	10/15/2047
125523-BV-1	CIGNA CORP		06/10/2021	BARCLAYS		5,243,850	5,000,000	4,993,917	4,994,817		896		896		4,995,713		248,137	248,137	137,083	07/15/2023
125523-BZ-2	CIGNA CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,137,288	1,000,000	995,816	996,121		168		168		996,289		140,999	140,999	27,000	02/25/2026
125523-CL-2	CIGNA CORP		03/24/2021	Various		21,746,498	22,000,000	21,963,040	21,965,656		778		778		21,966,434		(219,936)	(219,936)	278,608	03/15/2030
171798-AD-3	CIMAREX ENERGY CO.		10/07/2021	EXCHANGE		3,663,458	3,669,000	3,659,754	3,662,751		672		672		3,663,423		34	34	127,987	05/15/2027
17252M-AM-2	CINTAS CORPORATION		08/20/2021	Various		26,044,284	25,600,000	25,566,208	25,591,169		3,515		3,515		25,594,684		449,600	449,600	558,733	04/01/2022
125581-GX-0	CIT GROUP INC		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		6,993,840	5,792,000	6,325,140	6,235,377		(14,652)		(14,652)		6,220,726		773,114	773,114	209,900	03/09/2028
125581-GZ-5	CIT GROUP INC		05/19/2021	Various		7,693,660	7,533,000	7,533,000	7,533,000						7,533,000		160,660	160,660	91,228	11/13/2029
17325F-AS-7	CITIBANK NA		08/20/2021	ALLSTATE LIFE INSURANCE CO		32,267,874	30,000,000	29,959,200	29,974,149		4,140		4,140		29,978,288		2,289,586	2,289,586	495,488	01/23/2024
172967-LC-3	CITIGROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,059,294	10,000,000	9,982,900	9,996,607		2,241		2,241		9,998,849		60,445	60,445	198,489	12/08/2021
172967-LV-1	CITIGROUP INC		08/31/2021	Various		11,546,633	11,403,000	11,403,000	11,403,000						11,403,000		143,633	143,633	369,743	01/24/2023
172967-ME-8	CITIGROUP INC		03/22/2021	GOLDMAN, SACHS & CO.		18,400,035	16,667,000	16,667,000	16,667,000						16,667,000		1,733,035	1,733,035	339,044	03/20/2030
172967-MF-5	CITIGROUP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,068,711	1,000,000	1,000,000	1,000,000						1,000,000		68,711	68,711	14,618	04/24/2025
172967-MS-7	CITIGROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,145,623	5,000,000	5,000,000	5,000,000						5,000,000		145,623	145,623	76,053	06/03/2031
17401Q-AL-5	CITIZENS BANK NA		01/13/2021	GOLDMAN, SACHS & CO.		10,291,400	10,000,000	9,990,700	9,997,266		75		75		9,997,341		294,059	294,059	36,069	05/26/2022
17401Q-AU-5	CITIZENS BANK NA		08/23/2021	Various		7,758,085	7,000,000	6,997,410	6,998,040		192		192		6,998,232		759,853	759,853	240,796	02/18/2026
174610-AN-5	CITIZENS FINANCIAL GROUP INC		03/11/2021	JPMORGAN CHASE & CO.		5,028,850	5,000,000	4,997,400	4,999,685		112		112		4,999,797		29,053	29,053	74,878	07/28/2021
174610-AR-6	CITIZENS FINANCIAL GROUP INC		07/01/2021	Various		5,330,765	5,000,000	4,989,900	4,991,806		625		625		4,992,431		338,334	338,334	126,192	07/26/2026
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		09/03/2021	CANTOR FITZGERALD		595,969	585,000	586,463			(15)		(15)		586,448		9,521	9,521	4,660	07/01/2028
18538R-AJ-2	CLEARWATER PAPER CORP		05/06/2021	BARCLAYS		1,570,869	1,565,000	1,565,000	1,565,000						1,565,000		5,869	5,869	54,101	08/15/2028
185899-AJ-0	CLEVELAND-CLIFFS INC		03/11/2021	ASSIGNMENT OF SECURITIES		296,663	270,000	255,150	256,601		416		416		257,017		12,983	12,983	37,328	10/17/2025
189054-AV-1	CLOROX COMPANY		08/13/2021	Various		10,883,904	10,000,000	9,996,600	9,997,594		179		179		9,997,773		886,131	886,131	248,689	10/01/2027
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC		04/01/2021	MATURED		4,000,000	4,000,000	4,128,600	4,029,404		(29,404)		(29,404)		4,000,000				97,500	04/01/2021
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC		10/15/2021	MATURED		8,207,000	8,207,000	8,215,517	8,215,211		(8,211)		(8,211)		8,207,000				318,021	10/15/2021
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC		09/10/2021	BARCLAYS		3,029,057	2,966,000	3,077,700	3,000,901		(19,265)		(19,265)		2,981,637		47,421	47,421	122,193	04/05/2022
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		09/10/2021	Various		11,891,458	11,616,000	11,542,819	11,554,624		15,977		15,977		11,570,600		320,858	320,858	262,985	07/02/2023
191216-CU-2	COCA-COLA CO		02/19/2021	Various		20,376,000	20,000,000	19,975,800	19,977,972		447		447		19,978,419		397,581	397,581	63,639	06/01/2027
191216-CW-8	COCA-COLA CO		02/26/2021	WELLS FARGO		4,339,215	4,500,000	4,497,795	4,497,852		15		15		4,497,867		(158,652)	(158,652)	28,438	06/01/2040
191216-DD-9	COCA-COLA CO		08/20/2021	Various		20,903,715	21,500,000	21,483,015	21,483,641		1,269		1,269		21,484,910		(581,195)	(581,195)	185,778	03/15/2028
20030N-BX-8	COMCAST CORPORATION		06/24/2021	Various		13,038,643	12,250,000	12,226,603	12,239,167		1,411		1,411		12,240,579		300,036	300,036	804,736	02/01/2024
20030N-CS-8	COMCAST CORPORATION		12/09/2021	Various		10,091,410	9,000,000	8,988,930	8,992,132		727		727		8,992,859		1,098,551	1,098,551	245,997	10/15/2025
20030N-CT-6	COMCAST CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,144,102	1,000,000	999,500	999,595		11		11		999,606		144,497	144,497	19,136	10/15/2028
20030N-CU-3	COMCAST CORPORATION		03/02/2021	GOLDMAN, SACHS & CO.		11,806,000	10,000,000	9,994,300	9,995,155		70		70		9,995,225		1,810,775	1,810,775	164,097	10/15/2030
20030N-CY-5	COMCAST CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,359,610	5,000,000	4,990,500	4,990,898		219		219		4,991,117		368,493	368,493	127,481	11/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20030N-DM-0	COMCAST CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,336,957	3,333,000	3,322,534	3,323,061		531		531		3,323,592		13,365	13,365	68,294	01/15/2031
20034D-JA-8	COMERICA BANK		08/20/2021	Various		22,167,568	21,000,000	20,980,470	20,985,843		1,844		1,844		20,987,687		1,179,881	1,179,881	483,451	07/23/2024
200340-AS-6	COMERICA INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,312,301	5,000,000	4,999,550	4,999,758		46		46		4,999,804		312,497	312,497	172,615	07/31/2023
200340-AT-4	COMERICA INCORPORATED		02/09/2021	BANK OF AMERICA/MERRILL LYNCH		9,872,155	8,500,000	8,468,125	8,473,290		311		311		8,473,600		1,398,555	1,398,555	179,444	02/01/2029
201723-AK-9	COMMERCIAL METALS CO		11/22/2021	UNION BANK OF SWITZERLAND		5,346,810	5,166,000	4,945,730	5,090,789		27,145		27,145		5,117,933		228,877	228,877	258,139	05/15/2023
205768-AR-5	COMSTOCK RESOURCES INC		03/04/2021	Various		4,211,550	3,820,000	3,639,600	3,650,215		3,578		3,578		3,653,793		443,157	443,157	320,482	08/15/2026
205768-AS-3	COMSTOCK RESOURCES INC		02/18/2021	OPPENHEIMER & CO., INC.		356,416	349,000	349,000							349,000		7,416	7,416		03/01/2029
205887-CC-4	CONAGRA BRANDS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,163,171	1,000,000	999,670	999,729		7		7		999,736		163,435	163,435	20,208	11/01/2028
205887-CD-2	CONAGRA BRANDS INC		07/01/2021	Various		12,667,725	10,000,000	9,958,300	9,961,029		610		610		9,961,639		2,706,086	2,706,086	330,661	11/01/2038
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW		04/01/2021	ALLSTATE MICHIGAN AUTO		1,076,299	1,000,000	999,740	999,813		6		6		999,819		76,480	76,480	11,806	11/15/2027
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW		03/22/2021	JPMORGAN CHASE & CO.		5,139,120	4,800,000	4,789,056	4,789,757		218		218		4,789,975		349,145	349,145	77,273	04/01/2030
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF NEW		02/11/2021	BANK OF AMERICA/MERRILL LYNCH		7,431,963	7,700,000	7,653,646	7,653,726		75		75		7,653,801		(221,838)	(221,838)	59,675	12/01/2060
21036P-AR-9	CONSTELLATION BRANDS INC		07/07/2021	Various		25,600,230	25,100,000	25,200,712	25,130,255		(6,929)		(6,929)		25,123,326		476,904	476,904	373,343	05/09/2022
21036P-AS-7	CONSTELLATION BRANDS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,174,553	2,000,000	1,995,320	1,996,840		111		111		1,996,951		177,602	177,602	27,611	05/09/2027
21036P-AW-8	CONSTELLATION BRANDS INC		08/25/2021	Various		31,084,694	30,200,000	30,073,764	30,151,298		11,870		11,870		30,163,168		457,902	457,902	950,753	11/07/2022
21036P-AX-6	CONSTELLATION BRANDS INC		03/31/2021	TD SECURITIES		7,324,940	7,000,000	6,993,490	6,997,122		344		344		6,997,466		327,474	327,474	143,111	02/15/2023
21039C-AA-2	CONSTELLIUM SE (FRANCE)		01/21/2021	Various		3,714,938	3,450,000	3,511,250	3,506,526		(711)		(711)		3,505,815		209,123	209,123	20,625	06/15/2028
210518-DC-7	CONSUMERS ENERGY COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,427,005	3,000,000	2,992,560	2,993,919		415		415		2,994,334		432,670	432,670	85,088	11/15/2028
212015-AQ-4	CONTINENTAL RESOURCES INC		06/17/2021	Various		3,219,854	3,337,000	2,788,248	2,793,413		935		935		2,794,348		425,506	425,506	29,398	06/01/2044
74977R-DF-8	COOPERATIEVE RABOBANK UA	D	03/25/2021	THE ALLSTATE CORPORATION		9,484,700	9,500,000	9,477,485	9,483,674		1,026		1,026		9,484,700				168,328	07/22/2024
74977R-DJ-0	COOPERATIEVE RABOBANK UA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		980,630	1,000,000	1,000,000	1,000,000						1,000,000		(19,370)	(19,370)	5,215	09/24/2026
22160K-AN-5	COSTCO WHOLESALE CORPORATION		03/16/2021	Various		9,133,037	9,000,000	8,979,750	8,981,631		397		397		8,982,028		151,009	151,009	21,836	06/20/2027
224044-CH-8	COX COMMUNICATIONS INC		06/03/2021	Various		15,069,630	14,019,000	13,999,654	14,008,490		1,080		1,080		14,009,570		775,539	775,539	624,287	08/15/2024
12652A-AA-1	CRC ESCROW ISSUER LLC		10/15/2021	ASSIGNMENT OF SECURITIES		5,404,035	5,334,000	5,253,420	5,271,563		9,171		9,171		5,280,735		53,265	53,265	350,070	10/15/2025
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		01/22/2021	WELLS FARGO		4,492,170	4,218,000	4,289,321	4,280,179		(1,234)		(1,234)		4,278,945		213,225	213,225	101,686	03/15/2026
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	03/25/2021	THE ALLSTATE CORPORATION		4,992,997	5,000,000	4,991,450	4,992,619		378		378		4,992,997				68,014	04/09/2025
22550L-2D-2	CREDIT SUISSE AG (NEW YORK BRANCH)	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,105,675	10,000,000	9,977,400	9,981,779		3,953		3,953		9,985,732		119,943	119,943	66,917	05/05/2023
225401-AM-0	CREDIT SUISSE GROUP AG	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,036,886	1,000,000	1,017,210	1,014,118		(919)		(919)		1,013,199		23,687	23,687	14,406	09/11/2025
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		01/07/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		6,053,400	6,000,000	6,115,500	6,010,250	5,954	(1,260)		4,694		6,014,944		38,456	38,456	101,042	04/01/2023
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		04/08/2021	Various		3,355,500	3,400,000	2,998,250	2,042,270		7,660		7,660		3,026,180		329,320	329,320	70,016	05/01/2027
12626P-AM-5	CRH AMERICA INC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		1,093,670	1,000,000	1,078,940	1,066,374		(3,615)		(3,615)		1,062,760		30,910	30,910	14,316	05/18/2025
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		09/08/2021	Various		4,578,984	4,300,000	4,288,003	4,293,450		1,081		1,081		4,294,531		284,453	284,453	133,396	09/01/2024
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		08/11/2021	Various		13,360,887	12,750,000	12,702,825	12,727,182		5,338		5,338		12,732,521		628,366	628,366	431,168	07/15/2023
22822V-AM-3	CROWN CASTLE INTERNATIONAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,869,575	4,500,000	4,495,230	4,495,362		39		39		4,495,402		1,374,173	1,374,173	211,770	02/15/2049
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,441,711	3,000,000	2,967,000	2,967,407		299		299		2,967,706		474,005	474,005	127,889	07/01/2050
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		12/14/2021	Various		14,106,847	14,500,000	14,475,350	14,476,479		1,868		1,868		14,478,347		(371,501)	(371,501)	466,375	01/15/2031
22822V-AU-5	CROWN CASTLE INTERNATIONAL CORP		07/01/2021	Various		5,875,312	6,240,000	6,226,646	6,226,787		72		72		6,226,859		(351,547)	(351,547)	166,313	01/15/2051
126307-AF-4	CSC HOLDINGS LLC		11/15/2021	MATURED		500,000	500,000	537,003	504,513		(4,513)		(4,513)		500,000				33,750	11/15/2021
126307-AU-1	CSC HOLDINGS LLC		04/29/2021	Various		13,702,730	13,305,000	13,448,045	13,401,806		(7,876)		(7,876)		13,393,930		308,800	308,800	311,356	05/15/2026
126307-AZ-0	CSC HOLDINGS LLC		03/11/2021	GOLDMAN, SACHS & CO.		3,315,900	3,000,000	3,199,375	3,161,872		(4,658)		(4,658)		3,157,214		158,686	158,686	121,333	02/01/2029
126307-BA-4	CSC HOLDINGS LLC		03/11/2021	GOLDMAN, SACHS & CO.		3,165,900	3,000,000	3,221,940	3,215,195		(6,049)		(6,049)		3,209,146		(43,246)	(43,246)	115,000	01/15/2030
126307-BD-8	CSC HOLDINGS LLC		09/23/2021	Various		5,372,300	5,500,000	5,550,250	3,610,094		(1,040)		(1,040)		5,546,554		(174,254)	(174,254)	76,569	12/01/2030
126307-BF-3	CSC HOLDINGS LLC		03/10/2021	CREDIT SUISSE		2,823,750	3,000,000	3,000,000	2,943,750	56,250			56,250		3,000,000		(176,250)	(176,250)	57,656	02/15/2031
22944B-AK-4	CSMC 2007-5 1A10		12/27/2021	CANCELLED TRADE		953											953	953		08/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22944B-AF-5	CSMC 2007-5 1A6		12/27/2021	CANCELLED TRADE		344											344	344		08/25/2037
126408-HE-6	CSX CORP		07/01/2021	Various		10,641,388	10,000,000	9,959,600	9,975,234		1,807		1,807		9,977,042		664,346	664,346	162,211	11/01/2026
126408-HH-9	CSX CORP		10/08/2021	BARCLAYS		4,888,931	4,516,000	4,510,490	4,512,289		413		413		4,512,702		376,229	376,229	127,201	06/01/2027
126408-HN-6	CSX CORP		04/08/2021	GOLDMAN, SACHS & CO.		982,896	800,000	792,544	792,795		35		35		792,830		190,066	190,066	15,517	11/15/2048
126408-HQ-9	CSX CORP		10/08/2021	BARCLAYS		4,067,600	4,000,000	3,985,760	3,987,349		980		980		3,988,329		79,271	79,271	111,467	02/15/2030
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		07/01/2021	Various		5,365,204	5,219,000	5,339,828	5,278,375		(7,715)		(7,715)		5,270,660		5,871	5,871	207,159	06/01/2025
263534-CN-7	CTVA		05/06/2021	Various		9,625,643	9,500,000	9,491,450	9,492,449		470		470		9,492,918		132,724	132,724	148,632	07/15/2025
263534-CP-2	CTVA		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,228,769	7,000,000	6,974,590	6,975,990		1,400		1,400		6,977,390		251,379	251,379	200,579	07/15/2030
126650-CK-4	CVS HEALTH CORP		03/15/2021	GOLDMAN, SACHS & CO.		8,078,226	7,800,000	7,796,646	7,799,184		109		109		7,799,293		278,933	278,933	179,725	07/20/2022
126650-CL-2	CVS HEALTH CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,209,932	2,000,000	2,137,620	2,115,085		(5,995)		(5,995)		2,109,090		100,842	100,842	54,035	07/20/2025
126650-CT-5	CVS HEALTH CORP		03/31/2021	GOLDMAN, SACHS & CO.		2,900,853	2,897,000	2,888,917	2,896,295		442		442		2,896,737		4,116	4,116	21,204	06/01/2021
126650-CV-0	CVS HEALTH CORP		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,433,179	1,361,000	1,348,397	1,354,976		1,332		1,332		1,356,308		76,871	76,871	40,845	03/09/2023
126650-DE-7	CVS HEALTH CORP		05/06/2021	WELLS FARGO		5,526,144	5,200,000	5,173,220	5,180,243		1,870		1,870		5,182,114		344,030	344,030	100,479	08/15/2024
126650-DF-4	CVS HEALTH CORP		08/24/2021	WELLS FARGO		3,236,280	3,000,000	3,115,410	3,100,390		(10,983)		(10,983)		3,089,408		146,872	146,872	92,750	08/15/2026
126650-DH-0	CVS HEALTH CORP		09/14/2021	GOLDMAN, SACHS & CO.		11,114,800	10,000,000	9,982,200	9,983,901		1,645		1,645		9,985,547		1,129,253	1,129,253	347,396	04/01/2027
126650-DJ-6	CVS HEALTH CORP		03/24/2021	BANK OF AMERICA/MERRILL LYNCH		10,929,900	10,000,000	9,977,700	9,979,101		447		447		9,979,547		950,353	950,353	182,292	04/01/2030
126650-DK-3	CVS HEALTH CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,813,479	5,000,000	4,915,700	4,917,752		1,479		1,479		4,919,230		894,248	894,248	160,302	04/01/2040
126650-DN-7	CVS HEALTH CORP		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,673,350	5,000,000	4,991,800	4,992,072		147		147		4,992,219		(318,869)	(318,869)	48,611	08/21/2030
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	12/31/2021	SCHEDULED REDEMPTION		698,834	698,834	698,834	525,872	163,909	9,053		172,961		698,834				35,489	03/31/2024
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	12/31/2021	SCHEDULED REDEMPTION		149,875	149,875	149,875	112,031	37,152	691		37,843		149,875				6,467	03/31/2024
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	12/31/2021	SCHEDULED REDEMPTION		424,367	424,367	424,367	319,336	103,728	1,303		105,031		424,367				20,278	03/31/2024
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	12/31/2021	SCHEDULED REDEMPTION		434,588	434,588	434,588	318,292	105,156	2,360		107,517		434,588				20,868	03/31/2024
23331A-BN-8	D R HORTON INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,048,353	1,000,000	998,850	998,980		50		50		999,030		49,323	49,323	11,989	10/15/2025
233851-DJ-0	DAIMLER FINANCE NORTH AMERICA LLC	C	03/09/2021	BARCLAYS		10,044,000	10,000,000	9,988,400	9,998,623		784		784		9,999,407		44,594	44,594	118,181	05/04/2021
233851-DN-1	DAIMLER FINANCE NORTH AMERICA LLC	C	03/30/2021	GOLDMAN, SACHS & CO.		13,669,340	13,400,000	13,387,538	13,396,354		1,068		1,068		13,397,421		271,919	271,919	203,792	11/05/2021
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC	C	03/31/2021	RBC DOMINION SECURITIES		22,573,980	22,000,000	21,967,000	21,987,050		2,919		2,919		21,989,969		584,011	584,011	463,344	02/22/2022
233851-DU-5	DAIMLER FINANCE NORTH AMERICA LLC	C	05/18/2021	BNP CAPITAL MARKETS		7,185,290	7,000,000	7,110,670	7,073,426		(17,285)		(17,285)		7,056,141		129,149	129,149	136,354	08/15/2022
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA	C	07/23/2021	Various		10,924,752	10,457,000	10,436,923	10,447,989		2,091		2,091		10,450,079		474,673	474,673	304,394	02/22/2023
235822-AA-1	DANA FINANCING LUXEMBOURG SARL		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		5,223,874	5,029,000	5,072,733	5,068,957		(4,012)		(4,012)		5,064,945		158,929	158,929	106,238	06/01/2026
235825-AF-3	DANA INC		04/19/2021	WELLS FARGO		3,183,750	3,000,000	3,000,000	3,000,000						3,000,000		183,750	183,750	69,875	11/15/2027
235825-AG-1	DANA INC		01/20/2021	BARCLAYS		4,708,875	4,350,000	4,420,000	4,416,427		(789)		(789)		4,415,638		293,237	293,237	24,992	06/15/2028
23636A-AS-0	DANSKE BANK A/S	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,065,833	2,000,000	1,994,420	1,997,981		483		483		1,998,464		67,370	67,370	71,944	01/12/2022
23918K-AS-7	DAVITA INC		06/10/2021	Various		10,486,265	10,220,000	10,313,500	10,308,716		(4,596)		(4,596)		10,304,120		182,145	182,145	214,433	06/01/2030
23918K-AT-5	DAVITA INC		05/07/2021	OPPENHEIMER & CO., INC.		1,342,250	1,400,000	1,400,000	1,400,000						1,400,000		(57,750)	(57,750)	39,375	02/15/2031
23311V-AH-0	DCP MIDSTREAM OPERATING LP		04/01/2021	JPMORGAN CHASE & CO.		960,750	900,000	906,175	905,374		(138)		(138)		905,237		55,514	55,514	18,066	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		04/07/2021	BANK OF AMERICA/MERRILL LYNCH		1,627,500	1,500,000	1,500,000	1,500,000						1,500,000		127,500	127,500	66,797	07/15/2027
24703D-BB-6	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		9,489,616	9,500,000	9,486,985	9,488,554		1,063		1,063		9,489,616				520,244	07/15/2025
24703D-BG-5	DELL INTERNATIONAL LLC		12/17/2021	JPMORGAN CHASE & CO.		4,344,166	4,516,000	4,514,329			1		1		4,514,330		(170,164)	(170,164)	3,462	12/15/2051
24703D-AY-7	DELL INTERNATIONAL LLC/EMC CORP		06/22/2021	EXCHANGE		29,131,437	29,209,000	29,080,188	29,120,244		11,193		11,193		29,131,437				1,093,715	07/15/2024
24703D-AZ-4	DELL INTERNATIONAL LLC/EMC CORP		06/22/2021	Various		42,991,953	41,402,000	43,011,647	42,830,209		(110,137)		(110,137)		42,720,072		271,881	271,881	1,448,756	10/01/2026
24703D-BA-8	DELL INTERNATIONAL LLC/EMC CORP		06/22/2021	EXCHANGE		9,942,972	10,000,000	9,931,300	9,940,398		2,574		2,574		9,942,972				384,250	10/01/2029
247367-AX-3	DELTA AIR LINES 2002-1G1		06/01/2021	Various		6,361,605	6,256,906	6,526,879	6,277,930		(9,438)		(9,438)		6,268,492		(8,745)	(8,745)	399,970	07/02/2024
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		12/10/2021	SCHEDULED REDEMPTION		597,939	597,939	597,939	597,939						597,939				11,959	06/10/2028
247361-ZZ-4	DELTA AIR LINES INC		11/08/2021	Various		7,047,763	5,990,000	5,989,161	5,989,230		77		77		5,989,307		1,058,456	1,058,456	503,501	01/15/2026
249030-AC-1	DENTSPLY INTERNATIONAL		07/02/2021	ASSIGNMENT OF SECURITIES		5,011,000	5,011,000	5,068,576	5,023,108		(9,776)		(9,776)		5,013,333		(2,333)	(2,333)	182,014	08/15/2021
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,095,268	1,000,000	998,750	999,191		30		30		999,221		96,047	96,047	25,200	01/19/2027
23291K-AF-2	DH EUROPE FINANCE II SARL		07/01/2021	Various		5,116,490	5,000,000	4,999,700	4,999,812		45		45		4,999,857		116,632	116,632	60,019	11/15/2022
23291K-AG-0	DH EUROPE FINANCE II SARL		06/23/2021	Various		33,486,870	32,000,000	32,559,620	32,487,992		(24,884)		(24,884)		32,463,108		1,023,762	1,023,762	279,889	11/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25243Y-AY-5	DIAGEO CAPITAL PLC	D	04/16/2021	Various		19,674,460	18,400,000	18,358,968	18,378,165		1,341		1,341		18,379,506		1,294,954	1,294,954	296,853	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC	D	12/09/2021	Various		5,615,802	5,000,000	4,981,550	4,985,715		1,378		1,378		4,987,093		628,710	628,710	180,080	05/18/2028
25243Y-BA-6	DIAGEO CAPITAL PLC	D	10/25/2021	Various		7,320,271	7,000,000	6,997,970	6,998,450		91		91		6,998,541		321,730	321,730	62,392	10/24/2024
25243Y-BC-2	DIAGEO CAPITAL PLC	D	02/12/2021	Various		19,007,215	18,500,000	18,431,920	18,440,086		1,559		1,559		18,441,645		565,570	565,570	97,510	09/29/2025
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		04/22/2021	ASSIGNMENT OF SECURITIES		2,118,000	2,118,000	2,168,000	2,118,076		(40)		(40)		2,118,036		(36)	(36)	34,654	06/15/2021
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		4,321,800	4,200,000	4,391,250	4,278,102		(15,194)		(15,194)		4,262,908		58,892	58,892	97,256	06/15/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		08/30/2021	Various		3,268,083	5,119,000	5,168,448	4,159,188	996,550	(6,159)		990,390		5,149,578		(1,881,495)	(1,881,495)	267,505	08/15/2026
25466A-AK-7	DISCOVER BANK		06/10/2021	Various		5,227,507	5,000,000	4,999,550	4,999,802		34		34		4,999,836		227,671	227,671	129,719	02/06/2023
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,069,405	1,000,000	1,000,000	1,000,000						1,000,000		69,405	69,405	13,694	05/15/2030
25470X-AE-5	DISH DBS CORP		06/01/2021	MATURED		1,845,000	1,845,000	2,016,525	1,855,174		(10,174)		(10,174)		1,845,000				62,269	06/01/2021
25470X-AY-1	DISH DBS CORP		03/10/2021	RBC DOMINION SECURITIES		2,185,000	2,000,000	2,223,136	2,183,370		(5,683)		(5,683)		2,177,687		7,313	7,313	108,069	07/01/2026
256746-AG-3	DOLLAR TREE INC		10/08/2021	BARCLAYS		9,138,192	8,400,000	8,391,516	8,394,478		920		920		8,395,398		742,794	742,794	306,133	05/15/2025
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,047,830	1,000,000	999,350	999,488		32		32		999,520		48,311	48,311	9,444	11/15/2024
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC		06/30/2021	EXCHANGE		14,948,231	15,000,000	14,939,700	14,945,550		2,681		2,681		14,948,231				281,250	11/15/2029
25746U-DA-4	DOMINION ENERGY INC		08/15/2021	MATURED		8,400,000	8,400,000	8,402,016	8,405,388		(5,388)		(5,388)		8,400,000				228,060	08/15/2021
25746U-DG-1	DOMINION ENERGY INC		03/24/2021	RBC DOMINION SECURITIES		12,247,615	11,500,000	11,384,425	11,391,733		2,345		2,345		11,394,078		853,537	853,537	188,672	04/01/2030
25746U-BT-5	DOMINION RESOURCES INC		04/01/2021	MATURED		18,171,000	18,171,000	18,801,455	18,208,250		(37,250)		(37,250)		18,171,000				372,869	04/01/2021
25746U-CJ-6	DOMINION RESOURCES INC/VA		04/12/2021	Various		14,308,615	14,250,000	14,229,623	14,247,361		1,190		1,190		14,248,550		60,065	60,065	187,792	08/15/2021
260003-AP-3	DOVER CORP		10/08/2021	BARCLAYS		2,108,720	2,000,000	1,991,580	1,992,433		593		593		1,993,025		115,695	115,695	55,558	11/04/2029
260543-CN-1	DOW CHEMICAL COMPANY (THE)		08/31/2021	Various		10,776,603	9,452,000	9,443,626	9,444,991		860		860		9,445,851		1,047,193	1,047,193	606,110	11/30/2025
260543-CY-7	DOW CHEMICAL COMPANY (THE)		08/11/2021	GOLDMAN, SACHS & CO.		5,990,450	5,000,000	4,995,303	4,995,774		276		276		4,996,049		994,401	994,401	168,667	11/30/2028
260543-DD-2	DOW CHEMICAL COMPANY (THE)		07/01/2021	Various		8,004,231	7,700,000	7,643,020	7,643,383		398		398		7,643,781		360,450	360,450	200,090	11/15/2050
26078J-AB-6	DOWDUPONT INC		07/01/2021	Various		8,833,704	8,129,000	8,761,760	2,000,000		(85,043)		(85,043)		8,676,717		156,987	156,987	185,954	11/15/2023
26078J-AC-4	DOWDUPONT INC		10/08/2021	Various		6,730,958	6,000,000	6,000,000	6,000,000						6,000,000		730,958	730,958	221,655	11/15/2025
233293-AS-8	DPL INC		01/29/2021	RBC DOMINION SECURITIES		4,531,500	4,240,000	4,240,000	4,240,000						4,240,000		291,500	291,500	108,341	07/01/2025
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC		07/01/2021	Various		10,611,138	10,000,000	9,996,200	9,998,295		254		254		9,998,549		612,589	612,589	157,022	12/15/2023
26253L-AA-0	DRSLF 2020-78A A		10/15/2021	BLAYLOCK PARTNERS, L.P.		35,031,500	35,000,000	35,000,000	35,000,000						35,000,000		31,500	31,500	486,706	04/17/2033
26250U-AY-1	DRSLF_26-R		01/15/2021	SOCIETE GENERALE		4,180,030	4,300,000	3,374,941	3,528,126		16,222		16,222		3,544,348		635,682	635,682	66,934	04/16/2029
26249M-AW-7	DRSLF_37-R CLO		02/04/2021	SOCIETE GENERALE		2,188,910	2,300,000	1,725,000	1,809,732		11,082		11,082		1,820,813		368,097	368,097	39,929	01/15/2031
233331-AZ-0	DTE ENERGY COMPANY		07/01/2021	Various		11,241,200	10,000,000	10,697,900	10,637,981		(47,601)		(47,601)		10,590,380		350,820	350,820	601,889	03/15/2027
233331-BA-4	DTE ENERGY COMPANY		06/10/2021	Various		10,653,238	10,000,000	9,984,300	9,991,507		1,367		1,367		9,992,874		660,364	660,364	314,192	08/01/2023
233331-BC-0	DTE ENERGY COMPANY		07/01/2021	Various		1,579,651	1,469,000	1,463,682	1,464,392		156		156		1,464,548		101,033	101,033	32,763	06/15/2029
26442C-AQ-7	DUKE ENERGY CAROLINAS LLC		10/19/2021	Various		10,354,907	10,000,000	9,996,100	9,998,699		134		134		9,998,833		356,074	356,074	131,944	03/15/2023
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		22,263,541	21,400,000	21,374,962	21,388,570		3,128		3,128		21,391,698		871,843	871,843	595,928	03/15/2023
26441C-AW-5	DUKE ENERGY CORP		07/01/2021	Various		43,730,283	42,800,000	42,711,404	42,770,156		7,974		7,974		42,778,130		952,152	952,152	839,467	08/15/2022
26441C-BH-7	DUKE ENERGY CORP		03/10/2021	Various		9,942,560	10,000,000	10,605,800	10,588,310		(11,362)		(11,362)		10,576,948		(634,388)	(634,388)	68,736	06/01/2030
26441C-BJ-3	DUKE ENERGY CORP		04/01/2021	Various		6,462,332	6,500,000	6,496,815	6,497,005		110		110		6,497,115		(34,783)	(34,783)	28,225	09/15/2025
26442U-AH-7	DUKE ENERGY PROGRESS LLC		09/27/2021	U.S. BANCORP		7,898,989	7,125,000	7,095,645	7,100,240		1,965		1,965		7,102,205		796,783	796,783	255,372	03/15/2029
26824K-AA-2	EADS FINANCE B.V.	D	06/11/2021	ASSIGNMENT OF SECURITIES		5,213,176	4,996,000	5,027,525	5,008,710		(2,404)		(2,404)		5,006,306		(10,306)	(10,306)	304,856	04/17/2023
277432-AL-4	EASTMAN CHEMICAL CO		12/20/2021	Various		3,275,390	2,725,000	2,553,870	2,562,202		2,946		2,946		2,565,148		710,242	710,242	136,330	09/01/2042
277432-AV-2	EASTMAN CHEMICAL COMPANY		03/08/2021	JPMORGAN CHASE & CO.		5,113,500	5,000,000	4,986,350	4,995,768		876		876		4,996,644		116,856	116,856	48,125	12/01/2021
278062-AG-9	EATON CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,615,220	1,500,000	1,500,000	1,500,000						1,500,000		115,220	115,220	25,341	09/15/2027
278642-AV-5	EBAY INC		07/01/2021	Various		25,837,720	25,000,000	25,858,000	25,761,783		(87,116)		(87,116)		25,674,666		163,053	163,053	377,889	03/11/2025
278642-AW-3	EBAY INC		03/25/2021	BARCLAYS		5,057,450	5,000,000	5,158,800	5,150,837		(3,602)		(3,602)		5,147,235		(89,785)	(89,785)	74,250	03/11/2030
278865-AU-4	ECOLAB INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,408,128	10,000,000	9,995,000	9,998,427		387		387		9,998,815		409,314	409,314	317,688	01/14/2023
278865-AY-6	ECOLAB INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		39,399,287	38,600,000	38,579,928	38,593,284		2,117		2,117		38,595,401		803,886	803,886	829,719	08/10/2022
278865-BF-6	ECOLAB INC		02/26/2021	JPMORGAN CHASE & CO.		4,214,925	4,500,000	4,497,390	4,497,480		40		40		4,497,519		(282,594)	(282,594)	32,338	01/30/2031
28414H-AF-0	ELANCO ANIMAL HEALTH INC		08/27/2021	MATURED		15,007,000	15,007,000	15,026,139	15,013,039		(6,039)		(6,039)		15,007,000				737,144	08/27/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28470R-AH-5	ELDORADO RESORTS INC		09/16/2021	MORGAN STANLEY		5,287,500	5,000,000	5,000,000	5,000,000						5,000,000		287,500	287,500	376,736	07/01/2025
28470R-AK-8	ELDORADO RESORTS INC		09/23/2021	CREDIT SUISSE		2,245,000	2,000,000	2,000,000	2,000,000						2,000,000		245,000	245,000	199,062	07/01/2027
532457-BP-2	ELI LILLY AND COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,282,074	3,000,000	2,998,950	2,999,295		64		64		2,999,360		282,714	282,714	71,042	05/15/2027
29003B-AC-5	ELMW5 2020-2A B CLO		08/02/2021	CALLED @ 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				128,084	07/24/2031
26867L-AG-5	EMD FINANCE LLC	C	05/18/2021	BANK OF AMERICA/MERRILL LYNCH		10,178,400	10,000,000	9,982,400	9,996,676		1,042		1,042		9,997,719		180,681	180,681	197,486	03/19/2022
29103D-AF-3	EMERA US FINANCE LP	C	06/15/2021	Various		24,339,600	24,308,000	24,532,541	24,332,187		(14,901)		(14,901)		24,317,286		22,314	22,314	255,873	06/15/2021
291011-BL-7	EMERSON ELECTRIC CO		09/28/2021	BARCLAYS		13,704,930	13,500,000	13,487,850	13,488,879		1,158		1,158		13,490,037		214,893	214,893	232,875	10/15/2027
291011-BP-8	EMERSON ELECTRIC CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,932,253	5,000,000	4,985,600	4,986,236		1,436		1,436		4,987,672		(55,419)	(55,419)	39,095	10/15/2026
29248H-AA-1	EMPOWER FINANCE 2020 LP	C	04/01/2021	ALLSTATE MICHIGAN AUTO		965,730	1,000,000	1,000,000	1,000,000						1,000,000		(34,270)	(34,270)	7,313	09/17/2027
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		10/08/2021	BARCLAYS		3,562,436	3,231,000	3,169,256	3,189,450		4,614		4,614		3,194,064		368,372	368,372	153,221	03/15/2027
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP		10/08/2021	BARCLAYS		4,308,360	4,000,000	3,992,840	3,993,613		485		485		3,994,098		314,262	314,262	178,911	09/15/2029
29250N-AQ-8	ENBRIDGE INC	A	08/05/2021	Market Axess		4,393,482	4,300,000	4,296,388	4,298,837		452		452		4,299,289		94,193	94,193	133,013	07/15/2022
29250N-AW-5	ENBRIDGE INC	A	06/29/2021	Market Axess		3,675,974	3,360,000	3,360,000	3,360,000						3,360,000		315,974	315,974	175,000	03/01/2078
29250N-AY-1	ENBRIDGE INC	A	04/01/2021	ALLSTATE MICHIGAN AUTO		2,083,346	2,000,000	1,996,280	1,997,051		174		174		1,997,225		86,121	86,121	35,556	01/15/2025
29261A-AA-8	ENCOMPASS HEALTH CORP		09/13/2021	Various		7,185,850	7,000,000	6,973,749	6,975,879		(2)		(2)		6,975,877		209,973	209,973	196,000	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP		03/11/2021	GOLDMAN, SACHS & CO.		7,308,350	7,000,000	6,975,000	6,974,713		343		343		6,975,056		333,294	333,294	206,889	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP		09/13/2021	Various		4,290,094	4,060,000	4,060,000	4,060,000						4,060,000		230,094	230,094	79,984	04/01/2031
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		10/14/2021	Various		12,390,180	11,931,000	12,329,080	12,222,832	18,909	(64,574)		(45,665)		12,177,167		(158,237)	(158,237)	1,075,918	01/30/2026
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		03/24/2021	Various		14,740,313	13,843,000	13,674,137	13,614,744		8,017		8,017		13,622,760		1,117,552	1,117,552	426,158	01/30/2028
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP/ EER		03/26/2021	BANK OF AMERICA/MERRILL LYNCH		1,654,988	1,565,000	1,565,000	1,565,000						1,565,000		89,988	89,988	84,961	07/15/2025
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV	D	10/06/2021	Various		5,567,500	5,000,000	4,949,500	4,965,567		3,694		3,694		4,969,261		448,239	448,239	306,580	05/25/2027
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	D	06/09/2021	JPMORGAN CHASE & CO.		13,334,668	13,000,000	12,961,000	12,988,505		2,550		2,550		12,991,055		343,613	343,613	155,186	05/25/2022
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		4,449,822	3,600,000	3,851,532	3,836,916		(2,576)		(2,576)		3,834,340		615,483	615,483	107,126	05/25/2047
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	07/23/2021	Various		24,464,952	23,500,000	23,419,160	23,465,225		5,668		5,668		23,470,893		525,865	525,865	865,454	04/06/2023
29278G-AH-1	ENEL FINANCE INTERNATIONAL NV	D	07/23/2021	ASSIGNMENT OF SECURITIES		10,792,697	10,000,000	9,992,400	9,995,695		854		854		9,996,549		3,451	3,451	1,157,489	09/14/2023
29278G-AJ-7	ENEL FINANCE INTERNATIONAL NV	D	07/23/2021	ASSIGNMENT OF SECURITIES		11,486,593	10,000,000	9,936,900	9,955,390		4,821		4,821		9,960,211		39,789	39,789	1,883,572	09/14/2025
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV	D	10/06/2021	Various		6,012,150	5,000,000	4,959,550	4,966,494		2,492		2,492		4,968,987		893,163	893,163	347,708	06/14/2029
29272W-AC-3	ENERGIZER HOLDINGS INC		03/11/2021	GOLDMAN, SACHS & CO.		7,813,457	7,658,000	7,790,700	7,783,816		(5,319)		(5,319)		7,778,497		34,960	34,960	90,939	06/15/2028
29272W-AD-1	ENERGIZER HOLDINGS INC		03/11/2021	GOLDMAN, SACHS & CO.		6,958,350	7,000,000	6,995,625	6,995,734		88		88		6,995,822		(37,472)	(37,472)	140,365	03/31/2029
29278N-AN-3	ENERGY TRANSFER OPERATING LP		03/26/2021	HSBC SECURITIES, INC.		5,792,500	5,000,000	5,402,410	5,327,230		(11,037)		(11,037)		5,316,193		476,307	476,307	90,903	06/01/2027
29278N-AR-4	ENERGY TRANSFER OPERATING LP		04/08/2021	GOLDMAN, SACHS & CO.		257,199	245,000	244,789	244,792		1		1		244,793		12,405	12,405	5,002	05/15/2050
29336T-AA-8	ENLINK MIDSTREAM LLC		03/31/2021	JPMORGAN CHASE & CO.		4,223,395	4,517,000	4,146,210	4,174,849		7,942		7,942		4,182,791		40,604	40,604	83,627	06/01/2029
29336T-AC-4	ENLINK MIDSTREAM LLC		04/06/2021	JPMORGAN CHASE & CO.		3,705,000	3,800,000	3,800,000	3,800,000						3,800,000		(95,000)	(95,000)	65,906	01/15/2028
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		04/05/2021	SUNTRUST INVESTMENT SERVICES, INC.		3,025,363	3,095,000	2,878,350	2,912,356		9,813		9,813		2,922,170		103,193	103,193	44,955	06/01/2025
29357K-AF-0	ENOVA INTERNATIONAL INC		09/13/2021	Various		8,587,500	8,250,000	7,820,938	7,888,540	23,352	24,471		47,824		7,936,364		651,136	651,136	535,713	09/15/2025
29362U-AC-8	ENTEGRIS INC		03/18/2021	GOLDMAN, SACHS & CO.		1,941,100	1,880,000	1,880,000	1,880,000						1,880,000		61,100	61,100	35,870	04/15/2028
29364G-AH-6	ENTERGY CORP		05/18/2021	JPMORGAN CHASE & CO.		10,651,784	10,288,000	10,843,946	10,692,805		(100,821)		(100,821)		10,591,985		59,799	59,799	348,649	07/15/2022
29364N-AT-5	ENTERGY MISSISSIPPI LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,039,217	1,000,000	1,052,950	1,047,928		(1,496)		(1,496)		1,046,432		(7,215)	(7,215)	9,500	06/01/2028
29365T-AJ-3	ENTERGY TEXAS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,224,529	3,000,000	3,365,280	3,358,728		(5,130)		(5,130)		3,353,598		(129,069)	(129,069)	93,010	09/30/2049
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		02/12/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		6,008,585	5,307,000	5,347,137	5,331,933		(1,583)		(1,583)		5,330,350		678,235	678,235	373,259	07/15/2024
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		03/15/2021	ASSIGNMENT OF SECURITIES		8,500,000	8,500,000	8,491,330	8,499,467		379		379		8,499,846		154	154	100,938	04/15/2021
29379V-BS-1	ENTERPRISE PRODUCTS OPERATING LLC		03/11/2021	BARCLAYS		10,271,000	10,000,000	9,998,500	9,999,489		96		96		9,999,585		271,415	271,415	217,778	02/01/2022
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,053,891	1,000,000	1,048,360	1,044,493		(1,166)		(1,166)		1,043,327		10,563	10,563	20,920	07/31/2029
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		08/20/2021	Various		9,457,890	9,750,000	9,675,218	9,675,770		628		628		9,676,398		(218,508)	(218,508)	264,933	02/15/2052
294429-AK-1	EQUIFAX INC		05/01/2021	ASSIGNMENT OF SECURITIES		12,750,000	12,750,000	12,743,880	12,749,469		532		532		12,750,000				122,188	06/01/2021
294429-AM-7	EQUIFAX INC		04/16/2021	KEYCORP		4,294,498	4,250,000	4,234,700	4,246,905		1,486		1,486		4,248,392		46,106	46,106	103,700	08/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
294429-AN-5	EQUIFAX INC		04/16/2021	TD SECURITIES		9,096,615	8,500,000	8,412,280	8,455,106		5,256		5,256		8,460,362		636,253	636,253	115,647	06/15/2023
294429-AR-6	EQUIFAX INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,095,713	2,000,000	1,997,760	1,998,012		94		94		1,998,107		97,606	97,606	15,311	12/15/2025
294429-AS-4	EQUIFAX INC		06/17/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		9,612,180	9,000,000	8,982,900	8,983,894		704		704		8,984,598		627,582	627,582	167,400	05/15/2030
29444U-AR-7	EQUINIX INC		06/02/2021	Various		16,090,757	15,000,000	16,207,500	15,910,517		(148,856)		(148,856)		15,761,661		(686,255)	(686,255)	1,447,441	05/15/2027
29444U-BC-9	EQUINIX INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,106,158	2,000,000	2,025,720	2,021,025		(1,298)		(1,298)		2,019,726		86,432	86,432	19,396	11/18/2024
29446M-AJ-1	EQUINOR ASA	D	08/20/2021	Various		14,953,845	14,500,000	14,441,855	14,447,812		4,790		4,790		14,452,602		501,243	501,243	234,767	01/22/2026
26884T-AQ-5	ERAC USA FINANCE LLC		05/18/2021	JPMORGAN CHASE & CO.		7,577,025	7,500,000	7,489,650	7,498,175		763		763		7,498,938		78,087	78,087	91,542	12/01/2021
26907Y-AA-2	ESH HOSPITALITY INC		03/15/2021	Various		20,553,000	20,150,000	20,230,750	20,217,312		(10,311)		(10,311)		20,207,000		346,000	346,000	399,642	05/01/2025
26907Y-AB-0	ESH HOSPITALITY INC		06/16/2021	ASSIGNMENT OF SECURITIES		3,224,690	3,000,000	2,958,060	2,959,253		2,369		2,369		2,961,621		38,379	38,379	322,971	10/01/2027
30037D-AA-3	EVERGY METRO INC		08/20/2021	Various		5,021,666	4,833,000	4,827,394	4,827,694		72		72		4,827,766		193,900	193,900	24,388	06/01/2030
30040W-AA-6	EVERSOURCE ENERGY		02/16/2021	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	9,978,900	9,999,085		557		557		9,999,641		359	359	104,861	03/15/2021
30040W-AB-4	EVERSOURCE ENERGY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,077,312	1,000,000	996,960	998,293		75		75		998,368		78,944	78,944	18,239	03/15/2026
30040W-AC-2	EVERSOURCE ENERGY		07/01/2021	Various		18,826,126	18,500,000	18,590,400	18,525,850		(10,188)		(10,188)		18,515,662		310,464	310,464	338,517	03/15/2022
30040W-AD-0	EVERSOURCE ENERGY		08/12/2021	BARCLAYS		6,891,820	6,500,000	6,485,310	6,491,749		1,313		1,313		6,493,062		398,758	398,758	164,938	10/01/2024
30040W-AJ-7	EVERSOURCE ENERGY		07/01/2021	ALLSTATE LIFE INSURANCE CO		9,893,963	10,000,000	9,981,400	9,982,788		1,830		1,830		9,984,618		(90,656)	(90,656)	70,444	08/15/2025
30040W-AK-4	EVERSOURCE ENERGY		07/01/2021	Various		4,769,850	5,000,000	4,998,600	4,998,649		60		60		4,998,709		(228,859)	(228,859)	35,979	08/15/2030
30161N-AW-1	EXELON CORPORATION		08/24/2021	Market Axess		17,560,168	17,200,000	17,252,116	17,230,521		(13,900)		(13,900)		17,216,621		343,547	343,547	442,759	06/01/2022
30161N-AX-9	EXELON CORPORATION		04/07/2021	Various		12,319,576	11,000,000	10,977,340	10,978,736		511		511		10,979,247		1,340,329	1,340,329	214,425	04/15/2030
30161M-AS-2	EXELON GENERATION COMPANY LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,067,260	1,000,000	998,140	998,355		87		87		998,442		68,818	68,818	10,833	06/01/2025
30212P-AS-4	EXPEDIA GROUP INC		03/03/2021	Various		4,476,945	3,786,000	3,786,000	3,786,000						3,786,000		501,645	501,645	269,490	05/01/2025
30212P-AU-9	EXPEDIA GROUP INC		03/03/2021	ASSIGNMENT OF SECURITIES		997,866	900,000	900,000	900,000						900,000				119,216	05/01/2025
30212P-AZ-8	EXPEDIA GROUP INC		06/18/2021	Various		10,059,106	10,000,000	9,992,200	9,993,203		972		972		9,994,175		64,931	64,931	175,300	12/15/2023
30217A-AC-7	EXPERIAN FINANCE PLC	D	03/31/2021	SOCIETE GENERALE		5,079,750	5,000,000	4,948,500	4,953,152		1,168		1,168		4,954,320		125,430	125,430	79,063	03/08/2030
30231G-BD-3	EXXON MOBIL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,419,315	4,195,000	4,395,018	4,370,632		(19,123)		(19,123)		4,351,509		67,806	67,806	96,497	08/16/2026
31428X-BP-0	FEDEX CORP		12/09/2021	Various		21,696,374	20,000,000	19,961,000	19,970,999		3,284		3,284		19,974,282		1,722,092	1,722,092	867,189	02/15/2028
31428X-BU-9	FEDEX CORP		04/30/2021	ASSIGNMENT OF SECURITIES		539,885	528,000	527,388	527,781		69		69		527,850		150	150	26,147	01/14/2022
31428X-BV-7	FEDEX CORP		10/08/2021	BARCLAYS		8,692,656	8,200,000	8,172,612	8,176,029		1,930		1,930		8,177,959		514,697	514,697	302,216	08/05/2029
31428X-BY-1	FEDEX CORP		04/30/2021	ASSIGNMENT OF SECURITIES		16,157,166	14,500,000	14,459,980	14,465,261		2,425		2,425		14,467,686		32,314	32,314	1,909,708	05/15/2025
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,043,008	1,000,000	997,560	997,674		53		53		997,727		45,281	45,281	10,011	06/15/2030
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERV		03/03/2021	TENDER OFFER		17,199,314	15,617,000	16,450,985	16,345,686		(21,043)		(21,043)		16,324,643		874,671	874,671	257,681	08/15/2026
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		03/10/2021	Various		5,310,661	4,657,000	4,648,897	4,650,007		137		137		4,650,144		377,367	377,367	336,026	05/21/2029
316773-CX-6	FIFTH THIRD BANCORP		06/14/2021	Various		10,762,135	10,000,000	9,981,400	9,988,194		1,596		1,596		9,989,789		772,346	772,346	316,811	01/25/2024
316773-CY-4	FIFTH THIRD BANCORP		01/13/2021	TD SECURITIES		8,467,200	8,000,000	7,997,760	7,998,237		16		16		7,998,253		468,947	468,947	88,139	01/28/2025
316773-CZ-1	FIFTH THIRD BANCORP		01/13/2021	PNC CAPITAL MARKETS LLC		8,217,120	8,000,000	7,994,880	7,995,978		66		66		7,996,044		221,076	221,076	25,278	05/05/2023
31677Q-BR-9	FIFTH THIRD BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,243,137	5,000,000	4,996,450	4,996,884		247		247		4,997,131		246,006	246,006	48,406	02/01/2027
31677Q-BN-8	FIFTH THIRD BANK (OHIO)		06/28/2021	ASSIGNMENT OF SECURITIES		7,500,000	7,500,000	7,498,125	7,499,630		370		370		7,500,000				231,708	07/26/2021
336158-AK-6	FIRST REPUBLIC BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,088,263	5,000,000	4,995,800	4,998,745		446		446		4,999,190		89,073	89,073	72,882	06/06/2022
31944T-AA-8	FIRSTCASH INC		12/09/2021	Various		2,606,353	2,595,000	2,595,000							2,595,000		11,353	11,353		01/01/2030
337738-AQ-1	FISERV INC		09/15/2021	Various		10,691,248	10,000,000	9,995,400	9,997,372		490		490		9,997,862		693,386	693,386	298,089	10/01/2023
337738-AS-7	FISERV INC		09/10/2021	Various		21,091,198	20,000,000	19,966,400	19,976,083		4,294		4,294		19,980,377		1,110,821	1,110,821	634,243	07/01/2024
337738-AT-5	FISERV INC		10/06/2021	SMBC Nikko Securities America, Inc		5,395,150	5,000,000	4,999,650	4,999,719		36		36		4,999,756		395,394	395,394	203,111	07/01/2026
337738-AU-2	FISERV INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,077,926	1,000,000	998,320	998,539		37		37		998,576		79,351	79,351	26,250	07/01/2029
33938X-AC-9	FLEX LTD		04/01/2021	ALLSTATE MICHIGAN AUTO		1,072,544	1,000,000	996,170	996,556		155		155		996,710		75,834	75,834	25,000	02/01/2026
341081-FJ-1	FLORIDA POWER & LIGHT CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,281,947	9,000,000	9,168,930	9,061,517		(20,122)		(20,122)		9,041,395		240,552	240,552	178,063	06/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/19/2021	JPMORGAN CHASE & CO.		1,072,500	1,000,000	1,052,500	1,038,282		(2,433)		(2,433)		1,035,849		36,651	36,651	18,222	05/15/2024
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/22/2021	Various		19,676,312	18,433,000	18,732,010	18,583,056		(16,436)		(16,436)		18,566,620		1,109,692	1,109,692	474,120	03/15/2023
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	08/06/2021	GOLDMAN, SACHS & CO.		4,127,063	3,795,000	3,795,000							3,795,000		332,063	332,063	62,262	04/01/2031
345370-CV-0	FORD MOTOR COMPANY		11/22/2021	Various		6,325,429	5,646,000	5,646,000	5,646,000		514		514		5,646,514		326,616	326,616	873,536	04/21/2023
345370-CW-8	FORD MOTOR COMPANY		11/22/2021	Various		11,530,856	9,030,000	9,042,500	9,041,073		(1,824)		(1,824)		9,039,250		1,578,856	1,578,856	1,793,175	04/22/2025
345397-ZW-6	FORD MOTOR CREDIT CO LLC		06/28/2021	BANK OF AMERICA/MERRILL LYNCH		3,262,500	3,000,000	2,835,000	2,850,946		11,495		11,495		2,862,441		400,059	400,059	124,527	08/01/2026
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	BARCLAYS		5,100,000	5,000,000	4,850,000	4,887,445		32,736		32,736		4,920,181		179,819	179,819	167,213	01/09/2023
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		06/23/2021	CREDIT SUISSE		9,732,375	9,225,000	9,225,000	9,225,000						9,225,000		507,375	507,375	325,566	08/17/2027
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		06/02/2021	Various		2,445,622	2,400,000	2,400,000	2,400,000						2,400,000		45,622	45,622	52,511	11/13/2030
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		06/22/2021	STIFEL CAPITAL MARKETS		751,875	750,000	750,000							750,000		1,875	1,875		06/17/2031
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		01/06/2021	BARCLAYS		4,040,000	4,000,000	3,750,000	3,851,733		2,680		2,680		3,854,413		185,587	185,587	64,022	01/09/2022
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		06/28/2021	BANK OF AMERICA/MERRILL LYNCH		2,489,400	2,305,000	2,235,850	2,241,966		5,569		5,569		2,247,535		241,865	241,865	98,918	01/08/2026
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	MORGAN STANLEY		4,192,250	4,100,000	3,623,375	3,729,537		89,993		89,993		3,819,529		372,721	372,721	96,965	05/04/2023
346232-AD-3	FORESTAR GROUP INC		04/27/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,997,437	2,878,000	2,886,468	2,879,355		(1,355)		(1,355)		2,878,000		119,437	119,437	123,434	04/15/2024
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		09/23/2021	Various		1,138,830	1,122,000	1,127,610			(9)		(9)		1,127,601		11,229	11,229	28,284	05/01/2028
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		08/20/2021	Various		22,728,856	21,262,000	21,681,413	21,583,536		(73,623)		(73,623)		21,509,913		1,218,943	1,218,943	733,355	09/21/2023
35137L-AF-2	FOX CORP		05/07/2021	Various		21,029,936	20,534,000	20,573,338	20,557,577		(7,620)		(7,620)		20,549,956		479,980	479,980	587,041	01/25/2022
35137L-AG-0	FOX CORP		08/24/2021	WELLS FARGO		12,911,400	12,000,000	12,000,000	12,000,000						12,000,000		911,400	911,400	525,243	01/25/2024
35137L-AL-9	FOX CORP		03/24/2021	BANK OF AMERICA/MERRILL LYNCH		8,259,328	7,700,000	7,684,523	7,685,485		313		313		7,685,798		573,530	573,530	125,767	04/08/2030
35137L-AM-7	FOX CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,126,471	2,000,000	2,111,640	2,097,502		(5,493)		(5,493)		2,092,009		34,462	34,462	29,483	04/07/2025
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		02/19/2021	Various		4,806,458	3,784,000	3,386,325	3,408,359		1,101		1,101		3,409,461		1,396,997	1,396,997	90,145	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC		08/13/2021	GOLDMAN, SACHS & CO.		8,161,563	6,500,000	6,068,393	6,104,420		11,498		11,498		6,115,918		2,045,645	2,045,645	266,175	11/14/2034
35671D-CF-0	FREEPORT-MCMORAN INC		03/05/2021	BARCLAYS		2,160,000	2,000,000	2,000,000	2,000,000						2,000,000		160,000	160,000	44,389	03/01/2030
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		04/01/2021	ALLSTATE MICHIGAN AUTO		1,060,360	1,000,000	984,610	986,598		337		337		986,936		73,425	73,425	11,042	06/15/2029
35906A-BG-2	FRONTIER COMMUNICATIONS CORP		08/18/2021	Various		3,000,795	2,812,000	2,812,000	2,812,000						2,812,000		188,795	188,795	139,159	05/01/2029
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		09/30/2021	CANCELLED TRADE		37,702											37,702	37,702		10/27/2022
366651-AE-7	GARTNER INC		06/03/2021	Various		9,981,250	10,000,000	10,058,750	10,057,099		(2,433)		(2,433)		10,054,666		(73,416)	(73,416)	221,771	10/01/2030
361448-BD-4	GATX CORPORATION		03/09/2021	GOLDMAN, SACHS & CO.		3,905,106	3,560,000	3,557,722	3,558,590		82		82		3,558,672		346,434	346,434	88,614	02/15/2024
361448-BE-2	GATX CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,149,766	1,000,000	998,360	998,613		34		34		998,647		151,118	151,118	23,500	04/01/2029
36166T-AB-6	GCI LLC		03/22/2021	SUNTRUST INVESTMENT SERVICES, INC.		2,047,500	2,000,000	2,000,000	2,000,000						2,000,000		47,500	47,500	44,069	10/15/2028
36166N-AA-1	GE CAPITAL FUNDING LLC		05/12/2021	Various		15,070,114	15,000,000	14,986,350	14,987,921		916		916		14,988,837		81,277	81,277	250,508	05/15/2025
36166N-AB-9	GE CAPITAL FUNDING LLC		05/12/2021	EXCHANGE		4,710,773	4,500,000	4,728,330	4,717,867		(7,094)		(7,094)		4,710,773				97,350	05/15/2030
36166N-AJ-2	GE CAPITAL FUNDING LLC (US)		12/01/2021	Various		225,000													225,000	05/15/2030
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING C		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,411,346	4,500,000	3,661,560	3,723,496		17,161		17,161		3,740,657		1,670,690	1,670,690	130,221	11/15/2035
369550-AZ-1	GENERAL DYNAMICS CORPORATION		12/09/2021	Various		10,482,115	10,000,000	9,783,100	9,846,664		16,571		16,571		9,863,235		618,880	618,880	246,167	11/15/2027
369550-BH-0	GENERAL DYNAMICS CORPORATION		03/22/2021	Various		2,632,590	2,250,000	2,223,675	2,224,323		181		181		2,224,504		408,086	408,086	44,094	04/01/2040
369604-BF-9	GENERAL ELECTRIC CO		04/08/2021	BNP CAPITAL MARKETS		4,917,330	4,500,000	3,559,950	3,601,001		5,887		5,887		3,606,888		1,310,442	1,310,442	94,359	10/09/2042
369604-BV-4	GENERAL ELECTRIC CO		12/01/2021	Various		9,807,300	9,000,000	8,986,050	8,987,280		1,673		1,673		8,988,953		368,347	368,347	786,375	05/01/2027
369604-BW-2	GENERAL ELECTRIC CO		12/01/2021	Various		5,093,595	4,500,000	4,492,845	4,493,260		566		566		4,493,826		374,769	374,769	401,719	05/01/2030
37045V-AV-2	GENERAL MOTORS CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,175,461	1,000,000	998,990	999,093		41		41		999,134		176,327	176,327	30,625	10/01/2025
37045V-AW-0	GENERAL MOTORS CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,171,545	2,000,000	1,997,920	1,998,283		145		145		1,998,427		173,118	173,118	53,700	10/02/2023
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/01/2021	ASSIGNMENT OF SECURITIES		4,250,000	4,250,000	4,246,983	4,249,890		110		110		4,250,000				74,375	03/01/2021
37045X-CH-7	GENERAL MOTORS FINANCIAL CO INC		04/09/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				27,228	04/09/2021
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC		04/09/2021	MATURED		5,617,000	5,617,000	5,614,809	5,616,792		208		208		5,617,000				99,702	04/09/2021
37045X-CW-4	GENERAL MOTORS FINANCIAL CO INC		09/20/2021	ASSIGNMENT OF SECURITIES		19,224,180	18,000,000	17,991,900	17,993,587		1,996		1,996		17,995,583		4,417	4,417	2,160,180	03/20/2023
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,043,509	1,000,000	998,430	998,585		75		75		998,660		44,850	44,850	7,715	06/20/2025
37185L-AK-8	GENESIS ENERGY LP		04/08/2021	OPPENHEIMER & CO., INC.		1,851,220	1,889,000	1,808,908	1,735,374	81,743	2,934		84,676		1,820,050		31,170	31,170	48,209	05/15/2026
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		03/26/2021	UNION BANK OF SWITZERLAND		4,305,888	4,405,000	4,282,613	4,283,863	13,728	4,692		18,420		4,302,283		3,605	3,605	142,006	10/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		07/06/2021	Various		6,410,500	6,200,000	6,230,000	5,347,080	52,920	(896)		52,024		6,229,104		181,396	181,396	190,711	01/15/2027
372460-AA-3	GENUINE PARTS COMPANY		12/21/2021	Various		9,129,749	9,700,000	9,609,693	9,611,106		7,313		7,313		9,618,419		(488,670)	(488,670)	192,205	11/01/2030
36159R-AG-8	GEO GROUP INC		12/15/2021	SEAPORT GROUP		2,346,500	2,470,000	2,321,800	2,232,263	156,357	33,317		189,674		2,421,937		(75,437)	(75,437)	153,312	04/01/2023
36159R-AK-9	GEO GROUP INC		03/26/2021	ASSIGNMENT OF SECURITIES		702,000	702,000	723,938	696,363	5,637			5,637		702,000				28,755	01/15/2022
373334-KM-2	GEORGIA POWER COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		25,816,086	25,000,000	24,994,750	24,996,151		750		750		24,996,901		819,185	819,185	489,854	07/30/2023
37331N-AG-6	GEORGIA-PACIFIC LLC		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,028,708	16,000,000	15,999,840	15,999,978		16		16		15,999,994		28,714	28,714	386,589	11/15/2021
37331N-AJ-0	GEORGIA-PACIFIC LLC		02/19/2021	MORGAN STANLEY		9,282,600	9,000,000	8,998,200	8,998,413		46		46		8,998,460		284,140	284,140	62,563	09/30/2025
37331N-AK-7	GEORGIA-PACIFIC LLC		02/08/2021	GOLDMAN, SACHS & CO.		5,251,200	5,000,000	4,993,800	4,994,172		61		61		4,994,233		256,967	256,967	31,944	04/30/2030
37331N-AL-5	GEORGIA-PACIFIC LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,016,175	1,000,000	999,030	999,117		33		33		999,149		17,025	17,025	8,808	04/30/2027
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	03/11/2021	GOLDMAN, SACHS & CO.		3,042,150	3,000,000	2,982,500	2,983,644		674		674		2,984,318		57,832	57,832	62,813	08/01/2025
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	04/22/2021	Various		2,717,395	2,800,000	2,776,788	2,777,059		736		736		2,777,794		(60,399)	(60,399)	43,500	08/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	03/19/2021	Various		7,655,888	7,918,000	7,918,000	7,918,000						7,918,000		(262,113)	(262,113)	66,155	09/01/2028
375558-BF-9	GILEAD SCIENCES INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,648,722	1,500,000	1,606,275	1,592,991		(4,240)		(4,240)		1,588,750		59,972	59,972	31,938	03/01/2026
375558-BS-1	GILEAD SCIENCES INC		07/01/2021	Various		15,942,725	16,700,000	16,625,017	16,625,743		1,188		1,188		16,626,931		(684,206)	(684,206)	288,275	10/01/2040
375558-BX-0	GILEAD SCIENCES INC		10/08/2021	Various		14,135,218	14,500,000	14,487,385	14,487,823		1,022		1,022		14,488,844		(353,626)	(353,626)	146,283	10/01/2027
377373-AD-7	GLAXOSMITHKLINE CAPITAL	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,421,033	5,320,000	5,560,720	5,376,366		(25,607)		(25,607)		5,350,759		70,274	70,274	116,153	05/08/2022
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	D	02/22/2021	BNP CAPITAL MARKETS		5,387,700	5,000,000	4,973,800	4,982,263		729		729		4,982,992		404,708	404,708	34,583	06/01/2024
378272-AX-6	GLENCORE FUNDING LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		999,242	1,000,000	994,990	995,311		242		242		995,553		3,689	3,689	9,479	09/01/2025
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		09/13/2021	JEFFERIES & COMPANY, INC.		1,520,415	1,469,000	1,469,000	1,469,000						1,469,000		51,415	51,415	90,976	10/01/2025
37954F-AG-9	GLOBAL PART/GLP FINANCE		05/27/2021	TD SECURITIES		4,250,000	4,000,000	4,000,000	4,000,000						4,000,000		250,000	250,000	233,333	08/01/2027
37954F-AH-7	GLOBAL PART/GLP FINANCE		02/03/2021	EXCHANGE		8,623,410	8,550,000	8,623,410	8,621,187		(862)		(862)		8,620,325		3,085	3,085	189,406	01/31/2029
37954F-AJ-3	GLOBAL PARTNERS LP		07/06/2021	Various		2,145,000	2,000,000	2,019,470			(1,167)		(1,167)		2,018,303		126,697	126,697	102,361	01/15/2029
37940X-AD-4	GLOBAL PAYMENTS INC		04/13/2021	Various		9,228,875	9,000,000	8,970,570	8,972,178		704		704		8,972,881		255,993	255,993	104,239	05/15/2030
361841-AF-6	GLP CAPITAL LP		04/12/2021	BARCLAYS		2,190,640	2,000,000	2,065,000	2,030,230		(2,899)		(2,899)		2,027,330		163,310	163,310	48,674	11/01/2023
361841-AL-3	GLP CAPITAL LP		03/11/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		2,035,658	1,796,000	1,756,196	1,755,828		760		760		1,756,588		279,070	279,070	63,459	01/15/2029
361841-AN-9	GLP CAPITAL LP		03/15/2021	WELLS FARGO		3,706,465	3,500,000	3,496,465	3,497,354		143		143		3,497,497		208,968	208,968	63,836	09/01/2024
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		04/12/2021	Various		5,432,759	4,818,000	4,849,015	4,840,609		(989)		(989)		4,839,619		593,140	593,140	86,556	06/01/2025
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		04/15/2021	JPMORGAN CHASE & CO.		3,738,752	3,200,000	3,232,632	3,227,771		(951)		(951)		3,226,820		511,932	511,932	70,533	06/01/2028
361841-AH-2	GLP CAPITAL LP FIN II		03/15/2021	JPMORGAN CHASE & CO.		7,421,205	6,582,000	6,697,913	6,663,697		(2,852)		(2,852)		6,660,845		760,360	760,360	149,375	04/15/2026
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		04/01/2021	ALLSTATE MICHIGAN AUTO		1,072,753	1,000,000	1,057,490	1,047,316		(3,046)		(3,046)		1,044,270		28,484	28,484	16,542	09/29/2025
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE		07/01/2021	Various		42,619,834	40,833,334	40,813,326	40,824,499		1,947		1,947		40,826,446		1,793,388	1,793,388	605,037	02/23/2023
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,098,194	5,000,000	4,663,600	4,684,998		5,540		5,540		4,690,538		1,407,657	1,407,657	154,936	04/23/2039
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE		10/08/2021	BARCLAYS		9,917,400	10,000,000	10,000,000							10,000,000		(82,600)	(82,600)	85,463	03/09/2027
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,922,979	5,000,000	5,000,000	5,000,000						5,000,000		922,979	922,979	152,255	10/31/2038
382550-BL-4	GOODYEAR TIRE & RUBBER COMPANY (TH		05/13/2021	STIFEL CAPITAL MARKETS		1,690,500	1,680,000	1,680,000							1,680,000		10,500	10,500		07/15/2029
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO		12/03/2021	Various		3,934,608	3,925,000	3,925,000	3,925,000						3,925,000		9,608	9,608	112,373	03/15/2028
389286-AA-3	GRAY ESCROW II INC		10/27/2021	Various		6,440,438	6,400,000	6,400,000							6,400,000		40,438	40,438		11/15/2031
389375-AL-0	GRAY TELEVISION INC		10/26/2021	Various		12,845,439	13,000,000	13,177,000	13,110,883	63,473	(14,824)		48,649		13,159,532		(314,093)	(314,093)	572,385	10/15/2030
391164-AE-0	GREAT PLAINS ENERGY INC		04/02/2021	ASSIGNMENT OF SECURITIES		4,710,000	4,710,000	4,836,511	4,753,754		(26,544)		(26,544)		4,727,210		(17,210)	(17,210)	76,780	06/01/2021
398905-AN-9	GROUP 1 AUTOMOTIVE INC		07/28/2021	BANK OF AMERICA/MERRILL LYNCH		4,095,000	4,000,000	4,000,000	4,000,000						4,000,000		95,000	95,000	152,444	08/15/2028
40049J-BE-6	GRUPO TELEVISA SAB	D	10/12/2021	BANK OF AMERICA/MERRILL LYNCH		6,311,150	5,000,000	4,929,400	4,931,012		841		841		4,931,853		1,379,297	1,379,297	233,333	05/24/2049
40256T-AA-1	GSM 2020-1IA A1A		05/21/2021	CALLED @ 100.000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				206,002	10/15/2029
402562-AA-0	GSM 2021-4A A1 CLO		07/29/2021	BARCLAYS		15,019,000	15,000,000	15,000,000							15,000,000		19,000	19,000	75,964	07/15/2034
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,019,196	1,000,000	998,740	999,644		130		130		999,774		19,422	19,422	16,181	05/08/2022
40139L-AG-8	GUARDIAN LIFE GLOBAL FUNDING		05/07/2021	Various		12,005,607	12,000,000	11,988,960	11,990,085		595		595		11,990,680		14,927	14,927	39,233	06/23/2025
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES		01/15/2021	MATURED		3,000,000	3,000,000	2,996,640	3,000,000						3,000,000				42,750	01/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES		04/01/2021	ALLSTATE MICHIGAN AUTO		1,017,087	1,000,000	998,410	999,521		82		82		999,603		17,483	17,483	7,933	06/09/2022
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES		04/01/2021	ALLSTATE MICHIGAN AUTO		2,075,617	2,000,000	1,998,240	1,999,220		89		89		1,999,309		76,308	76,308	42,061	02/15/2023
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERVICES		08/06/2021	TD SECURITIES		10,172,100	10,000,000	9,991,300	9,996,714		1,813		1,813		9,998,527		173,573	173,573	411,750	02/04/2022
41284V-AB-8	HARLEY-DAVIDSON FINANCIAL SERVICES		03/30/2021	WELLS FARGO		15,065,250	15,000,000	14,997,450	14,999,655		222		222		14,999,877		65,373	65,373	192,292	05/21/2021
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,877,089	3,680,000	3,668,224	3,669,645		561		561		3,670,206		206,883	206,883	91,969	08/19/2029
418056-AW-7	HASBRO INC		09/15/2021	ASSIGNMENT OF SECURITIES		8,221,360	8,000,000	7,999,120	7,999,440		207		207		7,999,647		353	353	392,382	11/19/2022
40410K-AA-3	HB FULLER CO		08/27/2021	BARCLAYS		4,224,250	4,150,000	4,284,875	4,253,750	29,559	(16,953)		12,606		4,266,356		(42,106)	(42,106)	150,361	10/15/2028
404119-AJ-8	HCA INC		03/11/2021	Various		2,664,803	1,927,000	2,075,809	2,051,176		(1,092)		(1,092)		2,050,084		614,720	614,720	47,704	11/06/2033
404119-BU-2	HCA INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,121,105	1,000,000	1,147,410	1,140,011		(5,921)		(5,921)		1,134,090		(12,985)	(12,985)	28,250	02/15/2027
404119-BV-0	HCA INC		03/11/2021	GOLDMAN, SACHS & CO.		2,358,945	1,900,000	1,900,000	1,900,000						1,900,000		458,945	458,945	26,125	06/15/2047
404119-BY-4	HCA INC		04/15/2021	Market Axess		3,455,310	2,799,000	2,773,417	2,774,602		241		241		2,774,842		680,467	680,467	49,410	06/15/2039
404119-CA-5	HCA INC		03/11/2021	GOLDMAN, SACHS & CO.		5,081,094	4,980,000	5,040,750	5,039,225		(1,144)		(1,144)		5,038,081		43,013	43,013	93,928	09/01/2030
40414L-AN-9	HCP INC		05/19/2021	Various		50,700													50,700	06/01/2025
42218S-AD-0	HEALTH CARE SERVICE CORPORATION		04/01/2021	Various		21,468,005	21,000,000	20,950,650	20,956,216		1,283		1,283		20,957,499		510,506	510,506	68,333	06/01/2025
42218S-AF-5	HEALTH CARE SERVICE CORPORATION		03/19/2021	RBC DOMINION SECURITIES		9,290,905	9,500,000	9,461,905	9,463,903		788		788		9,464,690		(173,785)	(173,785)	65,022	06/01/2030
423012-AD-5	HEINEKEN NV	D	08/11/2021	BNP CAPITAL MARKETS		5,173,550	5,000,000	5,055,350	5,023,576		(6,330)		(6,330)		5,017,246		156,304	156,304	119,167	04/01/2023
423012-AF-0	HEINEKEN NV	D	12/09/2021	GOLDMAN, SACHS & CO.		6,498,840	6,000,000	5,961,120	5,972,947		3,251		3,251		5,976,198		522,642	522,642	288,167	01/29/2028
427169-AA-5	HERENS HOLDCO SARL	D	04/30/2021	DEUTSCHE BANK AG		1,319,500	1,300,000	1,300,000							1,300,000		19,500	19,500		05/15/2028
427866-BF-4	HERSHEY COMPANY THE		02/23/2021	LOOP CAPITAL MARKETS		5,035,800	5,000,000	4,990,750	4,991,807		273		273		4,992,080		43,720	43,720	10,500	06/01/2025
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO		08/24/2021	Market Axess		6,151,560	6,000,000	5,998,740	5,999,190		231		231		5,999,421		152,139	152,139	121,875	04/01/2023
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		10/29/2021	Various		16,444,144	15,000,000	14,972,550	14,976,640		4,585		4,585		14,981,225		134,984	134,984	2,052,819	10/01/2024
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,086,524	1,000,000	999,560	999,647		30		30		999,677		86,848	86,848	22,126	10/02/2023
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO		04/01/2021	ALLSTATE MICHIGAN AUTO		999,632	1,000,000	998,200	998,337		76		76		998,413		1,220	1,220	12,347	04/01/2026
431318-AU-8	HILCORP ENERGY I LP		03/26/2021	BANK OF AMERICA/MERRILL LYNCH		1,376,850	1,370,000	1,370,000							1,370,000		6,850	6,850	14,880	02/01/2029
431571-AD-0	HILLENBRAND INC		06/16/2021	MORGAN STANLEY		4,290,000	4,000,000	4,000,000	4,000,000						4,000,000		290,000	290,000	116,278	06/15/2025
431571-AE-8	HILLENBRAND INC		06/14/2021	Various		1,677,551	1,663,000	1,663,000							1,663,000		14,551	14,551		03/31/2031
431475-AB-8	HILL-ROM HOLDINGS INC		05/20/2021	ASSIGNMENT OF SECURITIES		11,275,000	11,000,000	11,074,063	11,031,230		(5,466)		(5,466)		11,025,764		(25,764)	(25,764)	695,139	02/15/2025
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		14,490,000	14,000,000	14,198,305	14,122,453		(2,640)		(2,640)		14,119,813		370,187	370,187	157,451	05/01/2026
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		3,702,300	3,500,000	3,631,306	3,624,327		(3,156)		(3,156)		3,621,170		81,130	81,130	113,750	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		2,653,125	2,500,000	2,500,000	2,500,000						2,500,000		153,125	153,125	29,861	05/01/2025
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		09/29/2021	Various		8,826,500	8,750,000	8,750,000	8,750,000						8,750,000		76,500	76,500	171,354	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		1,506,075	1,500,000	1,500,000	1,500,000						1,500,000		6,075	6,075	17,333	05/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		08/19/2021	Various		4,839,000	5,000,000	5,000,000							5,000,000		(161,000)	(161,000)	21,649	02/15/2032
435765-AH-5	HOLLY ENERGY PARTNERS LP		04/07/2021	OPPENHEIMER & CO., INC.		2,042,500	2,000,000	2,000,000	2,000,000						2,000,000		42,500	42,500	68,889	02/01/2028
437076-BN-1	HOME DEPOT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,896,285	4,666,000	4,145,881	4,270,224		38,914		38,914		4,309,139		587,146	587,146	90,546	09/15/2026
437076-BT-8	HOME DEPOT INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,946,864	7,334,000	7,641,932	7,610,883		(24,032)		(24,032)		7,586,852		360,013	360,013	188,050	09/14/2027
437076-CC-4	HOME DEPOT INC		02/12/2021	CREDIT SUISSE		16,748,438	15,000,000	14,867,100	14,870,657		608		608		14,871,265		1,877,173	1,877,173	167,406	04/15/2040
438516-CB-0	HONEYWELL INTERNATIONAL INC		02/19/2021	GOLDMAN, SACHS & CO.		9,242,190	9,000,000	8,999,100	8,999,207		25		25		8,999,233		242,957	242,957	27,675	06/01/2025
44267D-AB-3	HOWARD HUGHES CORP		02/02/2021	Various		7,244,531	7,025,000	7,178,688	7,088,501		(2,345)		(2,345)		7,086,156		(52,375)	(52,375)	354,445	03/15/2025
44267D-AD-9	HOWARD HUGHES CORP		03/17/2021	GOLDMAN, SACHS & CO.		3,101,250	3,000,000	3,026,190	3,025,285		(854)		(854)		3,024,431		76,819	76,819	94,510	08/01/2028
443201-AA-6	HOWMET AEROSPACE INC		10/14/2021	Various		17,911,375	14,958,000	15,359,590	15,336,775		(28,170)		(28,170)		15,308,605		1,990,070	1,990,070	1,124,912	05/01/2025
40434L-AA-3	HP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,063,481	2,000,000	1,995,380	1,995,854		222		222		1,996,076		67,405	67,405	12,711	06/17/2025
40434L-AC-9	HP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		521,613	500,000	498,950	498,998		23		23		499,021		22,592	22,592	4,911	06/17/2030
444859-BA-9	HUMANA INC		06/10/2021	WELLS FARGO		7,386,022	7,150,000	6,980,188	7,105,905		10,151		10,151		7,116,056		269,966	269,966	120,746	12/01/2022
444859-BJ-0	HUMANA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,739,959	7,500,000	7,487,250	7,494,775		1,380		1,380		7,496,155		243,804	243,804	124,338	12/15/2022
446150-AQ-7	HUNTINGTON BANCSHARES INC		01/13/2021	Jane Street Execution Services, LLC		6,948,760	6,500,000	6,485,765	6,489,571		107		107		6,489,678		459,082	459,082	75,359	08/06/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
446413-AN-6	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		1,799,938	1,800,000	1,799,928	1,799,938						1,799,938				12,493	05/01/2025
446413-AP-1	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		5,399,797	5,400,000	5,399,784	5,399,797						5,399,797				40,950	05/01/2030
44644A-AD-9	HUNTINGTON NATIONAL BANK (THE)		03/09/2021	GOLDMAN, SACHS & CO.		10,027,400	10,000,000	9,977,400	9,997,098		1,527		1,527		9,998,625		28,775	28,775	105,625	05/14/2021
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		06/23/2021	Various		8,343,204	7,860,000	8,119,071	7,981,823		(27,367)		(27,367)		7,954,456		(12,245)	(12,245)	627,415	11/15/2022
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		08/11/2021	CANTOR FITZGERALD		6,380,713	5,568,000	4,700,489	4,752,966		45,665		45,665		4,798,631		1,582,082	1,582,082	195,272	05/01/2029
44891A-AM-9	HYUNDAI CAPITAL AMERICA		08/06/2021	TD SECURITIES		5,082,500	5,000,000	4,994,700	4,998,586		676		676		4,999,261		83,239	83,239	131,319	04/05/2022
44891A-BC-0	HYUNDAI CAPITAL AMERICA		08/24/2021	STIFEL CAPITAL MARKETS		16,416,160	16,000,000	15,998,240	15,998,907		383		383		15,999,290		416,870	416,870	373,667	11/01/2022
44891A-BE-6	HYUNDAI CAPITAL AMERICA		04/01/2021	ALLSTATE MICHIGAN AUTO		1,026,463	1,000,000	999,570	999,695		35		35		999,730		26,733	26,733	15,240	02/10/2023
44891A-BT-3	HYUNDAI CAPITAL AMERICA		04/01/2021	ALLSTATE MICHIGAN AUTO		955,672	1,000,000	998,950			33		33		998,983		(43,311)	(43,311)	4,150	01/10/2028
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,054,714	1,000,000	997,700	998,945		117		117		999,062		55,652	55,652	21,458	03/05/2023
451102-BJ-5	ICAHN ENTERPRISES LP		01/04/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		7,249,636	7,233,000	7,331,589	7,227,962		(292)		(292)		7,227,671		21,965	21,965	193,382	02/01/2022
451102-BQ-9	ICAHN ENTERPRISES LP		04/20/2021	BTIG, LLC		2,485,200	2,400,000	2,437,500	2,420,884		(3,135)		(3,135)		2,417,749		67,451	67,451	53,550	12/15/2025
451102-BW-6	ICAHN ENTERPRISES LP		04/23/2021	JPMORGAN CHASE & CO.		1,382,700	1,320,000	1,345,425	1,341,310		(1,722)		(1,722)		1,339,588		43,112	43,112	38,665	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP		04/27/2021	OPPENHEIMER & CO., INC.		1,025,000	1,000,000	1,014,011	1,012,587		(609)		(609)		1,011,977		13,023	13,023	23,917	05/15/2027
45167R-AG-9	IDEX CORPORATION		04/07/2021	JPMORGAN CHASE & CO.		5,189,800	5,000,000	4,991,000	4,991,524		215		215		4,991,739		198,061	198,061	65,833	05/01/2030
45256H-AE-8	IF_01-A CMBS		11/01/2021	Various		227,974	227,974	227,174	198,151		12,882	5,447	7,435		234,625				6,127	07/25/2031
45258L-AA-5	IMOLA MERGER CORP		12/09/2021	JEFFERIES & COMPANY, INC.		781,320	766,000	766,000							766,000		15,320	15,320	23,347	05/15/2029
45256#-AB-8	IMPACT CIL PARENT CMBS		12/11/2021	Various		18,673,728	18,673,728	18,673,022	17,627,936		813		813		18,673,506		222	222	709,516	10/28/2056
45669E-AD-8	INDX 2007-AR5 CM		12/27/2021	CANCELLED TRADE		688											688	688		05/26/2037
45174A-AA-0	INFRASTRUCTURE AND ENERGY ALTERNAT		09/15/2021	BANK MONTREAL / NESBITT BURNS		1,985,000	2,000,000	1,969,660			240		240		1,969,900		15,100	15,100	11,042	08/15/2029
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING COMP		03/30/2021	Jane Street Execution Services, LLC		5,400,950	5,000,000	5,414,400	5,310,776		(31,111)		(31,111)		5,279,665		121,285	121,285	62,569	06/15/2023
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE		04/01/2021	ALLSTATE MICHIGAN AUTO		1,085,007	1,000,000	998,950	999,193		35		35		999,228		85,779	85,779	18,472	03/21/2026
45688C-AB-3	INGEVITY CORP		04/22/2021	GOLDMAN, SACHS & CO.		3,623,538	3,610,000	3,610,000	3,610,000						3,610,000		13,538	13,538	69,167	11/01/2028
45866F-AE-4	INTERCONTINENTAL EXCHANGE INC		01/13/2021	TD SECURITIES		8,764,520	8,500,000	8,480,535	8,493,200		152		152		8,493,352		271,168	271,168	66,583	09/15/2022
45866F-AG-9	INTERCONTINENTAL EXCHANGE INC		05/10/2021	Various		10,662,285	10,000,000	9,995,400	9,997,448		312		312		9,997,760		664,525	664,525	215,481	09/21/2023
45866F-AM-6	INTERCONTINENTAL EXCHANGE INC		05/10/2021	Various		20,119,360	20,000,000	19,980,600	19,983,081		1,694		1,694		19,984,775		134,585	134,585	40,911	06/15/2023
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		08/20/2021	Various		9,026,640	9,500,000	9,458,105	9,459,235		1,126		1,126		9,460,361		(433,721)	(433,721)	127,290	09/15/2032
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		07/01/2021	Various		4,442,330	4,700,000	4,668,040	4,668,480		456		456		4,668,937		(226,607)	(226,607)	91,896	09/15/2040
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		02/10/2021	JPMORGAN CHASE & CO.		6,883,240	7,000,000	6,928,880	6,929,214		105		105		6,929,319		(46,079)	(46,079)	100,333	09/15/2060
458665-AS-5	INTERFACE INC		12/08/2021	Various		9,564,543	9,135,000	9,207,500	9,205,998		(12,372)		(12,372)		9,193,626		370,917	370,917	365,481	12/01/2028
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		11/02/2021	Various		21,968,983	20,000,000	19,933,000	19,962,728		1,554		1,554		19,964,282		2,004,701	2,004,701	414,000	02/19/2026
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		02/24/2021	GOLDMAN, SACHS & CO.		3,772,300	3,500,000	3,486,630	3,490,762		399		399		3,491,161		281,139	281,139	29,458	05/15/2024
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		09/30/2021	Various		15,938,729	14,580,000	14,592,966	14,590,215		(1,498)		(1,498)		14,588,718		1,350,011	1,350,011	405,627	05/15/2026
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		09/27/2021	JPMORGAN CHASE & CO.		4,992,075	4,500,000	4,488,705	4,490,286		753		753		4,491,039		501,036	501,036	137,375	05/15/2029
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		08/20/2021	Various		5,915,167	5,000,000	4,976,450	4,977,724		507		507		4,978,232		936,936	936,936	154,876	05/15/2039
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO		11/04/2021	Various		29,851,235	29,500,000	29,445,425	29,450,207		4,976		4,976		29,455,183		396,053	396,053	399,543	05/15/2027
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CO		02/10/2021	WELLS FARGO		5,072,100	5,000,000	4,981,450	4,982,545		193		193		4,982,739		89,361	89,361	23,563	05/15/2030
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		03/27/2021	ASSIGNMENT OF SECURITIES		1,210,205	1,090,000	1,212,797			(8,816)		(8,816)		1,203,981		(113,981)	(113,981)	140,806	04/15/2024
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES INC		04/16/2021	BARCLAYS		12,835,671	12,641,000	12,634,553	12,639,337		659		659		12,639,996		195,675	195,675	260,721	10/01/2021
461070-AL-8	INTERSTATE POWER & LIGHT CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,157,927	2,000,000	2,019,140	2,011,150		(673)		(673)		2,010,477		147,451	147,451	21,667	12/01/2024
461070-AS-3	INTERSTATE POWER AND LIGHT CO		02/09/2021	MORGAN STANLEY		5,202,950	5,000,000	4,978,750	4,979,854		213		213		4,980,067		222,883	222,883	22,361	06/01/2030
46266T-AA-6	IQVIA INC		11/12/2021	Various		14,502,500	14,000,000	14,220,000	14,164,860		(43,879)		(43,879)		14,120,981		381,519	381,519	342,778	05/15/2027
46284V-AG-6	IRON MOUNTAIN INC		08/12/2021	GOLDMAN, SACHS & CO.		2,072,500	2,000,000	2,000,000	2,000,000						2,000,000		72,500	72,500	115,000	07/15/2028
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		12/21/2021	Various		3,535,000	3,500,000	3,500,000							3,500,000		35,000	35,000		07/15/2032
465685-AM-7	ITC HOLDINGS CORP		07/01/2021	Various		24,124,135	23,450,000	23,432,560	23,442,308		1,847		1,847		23,444,155		679,980	679,980	370,913	11/15/2022
465740-AA-6	ITRON INC		03/11/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		26,051,544	25,379,000	25,005,888	25,100,831	7,933	4,728		12,660		25,113,491		938,052	938,052	835,392	01/15/2026
445658-CE-5	J B HUNT TRANSPORT SERVICES INC		08/12/2021	Various		10,247,800	10,000,000	9,975,100	9,993,728		2,338		2,338		9,996,066		251,734	251,734	327,708	08/15/2022
832696-AS-7	J M SMUCKER CO		03/24/2021	Various		7,888,320	8,000,000	7,990,080	7,990,799		207		207		7,991,006		(102,686)	(102,686)	100,014	03/15/2030
46647P-BQ-8	J P MORGAN & CO INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,233,013	12,000,000	12,000,000	12,000,000						12,000,000		233,013	233,013	108,453	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46653K-AA-6	JAB HOLDINGS BV	D	12/14/2021	RBC DOMINION SECURITIES		4,414,455	4,500,000	4,485,960	4,486,093		1,217		1,217		4,487,310		(72,855)	(72,855)	105,325	11/23/2030
466313-AG-8	JABIL CIRCUIT INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,057,332	1,000,000	980,000	995,314		660		660		995,975		61,357	61,357	25,589	09/15/2022
466313-AK-9	JABIL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		991,953	1,000,000	992,780	993,054		149		149		993,203		(1,250)	(1,250)	21,500	01/15/2031
46849L-TE-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	C	08/20/2021	Various		14,297,584	14,000,000	13,987,260	13,995,256		1,670		1,670		13,996,926		300,658	300,658	370,370	02/01/2022
47010L-AA-0	JAGUAR HOLDING COMPANY II / PHARMA		11/29/2021	OPPENHEIMER & CO., INC.		3,428,000	3,200,000	3,200,000	3,200,000						3,200,000		228,000	228,000	153,778	06/15/2028
47010L-AB-8	JAGUAR HOLDING COMPANY II / PHARMA		06/24/2021	STIFEL CAPITAL MARKETS		2,100,000	2,000,000	2,000,000	2,000,000						2,000,000		100,000	100,000	49,590	06/15/2025
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	04/23/2021	MORGAN STANLEY		2,821,894	2,951,000	2,467,774	2,564,377		14,636		14,636		2,579,013		242,881	242,881	75,988	10/01/2027
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	D	03/04/2021	JPMORGAN CHASE & CO.		1,062,500	1,000,000	1,000,000	1,000,000						1,000,000		62,500	62,500	32,361	01/15/2028
24422E-VF-3	JOHN DEERE CAPITAL CORP		05/06/2021	WELLS FARGO		8,590,092	8,400,000	8,394,456	8,395,065		271		271		8,395,336		194,756	194,756	98,408	03/09/2027
478160-CP-7	JOHNSON & JOHNSON		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,860,611	10,000,000	9,993,200	9,993,529		600		600		9,994,128		(133,517)	(133,517)	93,681	09/01/2027
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		03/10/2021	SUNTRUST INVESTMENT SERVICES, INC.		5,036,521	4,651,000	4,649,113	4,647,730		174		174		4,647,904		388,617	388,617	117,082	07/02/2024
46625H-RV-4	JPMORGAN CHASE & CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,138,230	2,000,000	1,884,840	1,926,827		2,862		2,862		1,929,689		208,541	208,541	29,500	10/01/2026
46647P-AF-3	JPMORGAN CHASE & CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,982,754	10,000,000	10,000,000	10,000,000						10,000,000		982,754	982,754	277,644	05/01/2028
46647P-AU-0	JPMORGAN CHASE & CO		12/09/2021	GOLDMAN, SACHS & CO.		5,521,328	5,297,000	5,745,949			(165,919)		(165,919)		5,580,030		(58,702)	(58,702)	279,343	07/23/2024
46647P-BB-1	JPMORGAN CHASE & CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		20,407,313	20,000,000	20,000,000	20,000,000						20,000,000		407,313	407,313	498,510	04/01/2023
46647P-BF-2	JPMORGAN CHASE & CO		12/06/2021	Various		15,644,520	15,000,000	15,000,000	15,000,000						15,000,000		644,520	644,520	153,400	10/15/2025
46647P-BM-7	JPMORGAN CHASE & CO		03/15/2021	MORGAN STANLEY		4,461,435	4,500,000	4,500,000	4,500,000						4,500,000		(38,565)	(38,565)	56,351	04/22/2041
46647P-BP-0	JPMORGAN CHASE & CO		03/02/2021	JPMORGAN CHASE & CO.		20,359,560	19,500,000	19,500,000	19,500,000						19,500,000		859,560	859,560	177,730	05/13/2031
46647P-BW-5	JPMORGAN CHASE & CO		12/09/2021	Various		4,833,750	5,000,000	5,000,000							5,000,000		(166,250)	(166,250)	44,633	02/04/2027
48128B-AB-7	JPMORGAN CHASE & CO		03/25/2021	THE ALLSTATE CORPORATION		19,999,811	20,000,000	19,999,400	19,999,787		24		24		19,999,811				412,778	01/15/2023
47049Q-AA-4	JTWN 2018-11A A1		03/23/2021	MORGAN STANLEY		4,000,000	4,000,000	3,900,000	3,912,558		4,900		4,900		3,917,458		82,542	82,542	23,958	07/14/2031
483007-AJ-9	KAISER ALUMINUM CORPORATION		05/19/2021	Various		10,486,280	10,137,000	10,140,898	10,141,099		(1,228)		(1,228)		10,139,871		346,409	346,409	257,956	03/01/2028
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,021,648	1,000,000	1,031,000	1,028,537		(721)		(721)		1,027,817		(6,168)	(6,168)	10,861	11/15/2029
48661C-AA-0	KAYNE 2020-7A A1		04/01/2021	GOLDMAN, SACHS & CO.		10,020,000	10,000,000	10,000,000	10,000,000						10,000,000		20,000	20,000	102,260	04/17/2033
48662G-AC-6	KAYNE 2020-8A B CLO		11/05/2021	ASSIGNMENT OF SECURITIES		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				189,555	07/15/2031
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		5,354,665	5,320,000	5,320,775	5,320,744		(32)		(32)		5,320,712		33,953	33,953	138,061	09/15/2028
489399-AL-9	KENNEDY-WILSON INC		02/11/2021	Various		2,433,481	2,375,000	2,375,000							2,375,000		58,481	58,481	953	03/01/2029
49327M-2S-2	KEY BANK USA NA		01/21/2021	KEYBANC CAPITAL MARKETS		8,743,610	8,500,000	8,497,195	8,499,157		39		39		8,499,196		244,414	244,414	26,067	06/09/2022
49327M-2T-0	KEYBANK NATIONAL ASSOCIATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,346,421	15,000,000	14,996,550	14,998,781		363		363		14,999,144		347,277	347,277	279,738	09/14/2022
49327M-2U-7	KEYBANK NATIONAL ASSOCIATION		07/01/2021	ALLSTATE LIFE INSURANCE CO		1,751,330	1,667,000	1,666,700	1,666,863		31		31		1,666,893		84,436	84,436	45,947	03/07/2023
49327M-2Z-6	KEYBANK NATIONAL ASSOCIATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,116,181	8,000,000	7,996,240	7,997,240		640		640		7,997,880		118,301	118,301	82,194	03/10/2023
49326E-EK-5	KEYCORP		09/17/2021	Various		10,384,665	10,000,000	9,987,900	9,989,319		996		996		9,990,315		394,350	394,350	193,286	04/06/2027
493738-AC-2	KIA MOTORS CORP	D	04/21/2021	MATURED		5,000,000	5,000,000	5,028,750	5,001,857		(1,857)		(1,857)		5,000,000				65,625	04/21/2021
494368-BY-8	KIMBERLY-CLARK CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,424,372	6,400,000	6,390,016	6,391,864		556		556		6,392,420		1,031,952	1,031,952	198,564	11/01/2028
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,102,011	1,000,000	998,320	999,299		44		44		999,343		102,668	102,668	24,792	09/01/2024
49456B-AR-2	KINDER MORGAN INC		10/08/2021	BARCLAYS		8,600,940	9,000,000	8,915,400	8,918,329		5,723		5,723		8,924,052		(323,112)	(323,112)	214,000	02/15/2031
49456B-AS-0	KINDER MORGAN INC		04/15/2021	Various		4,638,445	5,000,000	4,928,250	4,928,823		420		420		4,929,243		(290,798)	(290,798)	113,705	08/01/2050
496902-AJ-6	KINROSS GOLD CORP	A	06/01/2021	ASSIGNMENT OF SECURITIES		8,577,000	8,577,000	8,920,080	8,647,840		(46,894)		(46,894)		8,600,947		(23,947)	(23,947)	329,678	09/01/2021
482480-AE-0	KLA-TENCOR CORPORATION		08/12/2021	Various		26,119,099	23,500,000	25,737,873	25,250,985		(266,849)		(266,849)		24,984,137		1,134,962	1,134,962	847,656	11/01/2024
50050N-AA-1	KONTOOR BRANDS INC		12/23/2021	OPPENHEIMER & CO., INC.		1,498,738	1,495,000	1,495,000							1,495,000		3,738	3,738	6,852	11/15/2029
50077L-AD-8	KRAFT HEINZ FOODS CO		11/17/2021	Various		3,136,500	3,000,000	3,134,670	3,129,429		(18,906)		(18,906)		3,110,522		19,228	19,228	89,063	06/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50077L-AS-5	KRAFT HEINZ FOODS CO		05/01/2021	ASSIGNMENT OF SECURITIES		23,412,546	21,800,000	21,757,054	21,777,838		2,887		2,887		21,780,725		19,275	19,275	1,941,968	06/15/2023
50077L-AU-0	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		5,179,438	5,000,000	5,193,750	5,180,412		(975)		(975)		5,179,438				57,813	04/01/2030
50077L-AY-2	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		6,954,933	6,500,000	6,957,750	6,955,421		(487)		(487)		6,954,933				97,703	10/01/2049
50077L-AZ-9	KRAFT HEINZ FOODS CO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH		1,145,000	1,000,000	1,227,500			(1,316)		(1,316)		1,226,184		(81,184)	(81,184)	31,958	10/01/2049
50077L-BA-3	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				32,453	05/15/2027
50076X-AC-5	KRATON POLYMERS LLC/KRATON POLYMER		02/16/2021	JPMORGAN CHASE & CO.		1,624,000	1,600,000	1,600,000	1,600,000						1,600,000		24,000	24,000	10,578	12/15/2025
501044-CZ-2	KROGER CO		07/01/2021	Various		3,753,784	3,725,000	3,732,711	3,726,000		(550)		(550)		3,725,450		28,334	28,334	68,899	11/01/2021
501797-AU-8	L BRANDS INC		09/03/2021	Various		674,700	519,000	519,000	519,000						519,000		129,750	129,750	84,743	07/01/2025
502431-AJ-8	L3HARRIS TECHNOLOGIES INC		08/06/2021	TD SECURITIES		8,893,584	8,400,000	8,382,688	8,386,151		3,313		3,313		8,389,464		504,120	504,120	211,108	06/15/2023
502431-AM-1	L3HARRIS TECHNOLOGIES INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,134,131	1,000,000	998,252	998,371		47		47		998,417		135,714	135,714	12,956	06/15/2028
502431-AN-9	L3HARRIS TECHNOLOGIES INC		02/11/2021	BANK OF AMERICA/MERRILL LYNCH		8,934,930	9,000,000	8,996,580	8,996,611		39		39		8,996,649		(61,719)	(61,719)	36,450	01/15/2031
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		04/06/2021	BARCLAYS		10,230,300	10,000,000	9,991,900	9,998,626		338		338		9,998,964		231,336	231,336	219,556	02/01/2022
50540R-AT-9	LABORATORY CORPORATION OF AMERICA		10/08/2021	BARCLAYS		9,131,136	8,600,000	8,580,650	8,589,351		2,169		2,169		8,591,521		539,615	539,615	312,108	09/01/2024
512807-AS-7	LAM RESEARCH CORPORATION		10/21/2021	Various		19,507,180	17,500,000	18,692,675	18,539,461		(44,523)		(44,523)		18,494,938		1,012,242	1,012,242	381,510	03/15/2026
513075-BR-1	LAMAR MEDIA CORP		03/11/2021	Various		6,834,735	6,804,000	6,805,849	6,805,614		(230)		(230)		6,805,384		29,351	29,351	168,640	02/15/2028
513272-AB-0	LAMB WESTON HLD		11/18/2021	ASSIGNMENT OF SECURITIES		2,048,760	2,000,000	2,070,000	2,060,951		(13,406)		(13,406)		2,047,546		(47,546)	(47,546)	150,864	11/01/2026
513272-AC-8	LAMB WESTON HOLDINGS INC		10/20/2021	Various		6,027,590	5,500,000	5,924,420	5,908,505		(39,327)		(39,327)		5,869,179		158,411	158,411	219,590	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC		10/20/2021	BTIG, LLC		2,829,000	2,829,000	2,829,000							2,829,000					01/31/2030
521088-AC-8	LD HOLDINGS GROUP LLC		03/30/2021	CREDIT SUISSE		1,917,335	1,889,000	1,889,000							1,889,000		28,335	28,335	1,607	04/01/2028
524660-AX-5	LEGGETT & PLATT INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,079,222	1,000,000	997,440	998,894		67		67		998,960		80,262	80,262	14,356	11/15/2024
52532X-AG-0	LEIDOS HOLDINGS INC		06/23/2021	EXCHANGE		4,479,590	4,500,000	4,478,265	4,478,694		896		896		4,479,590				73,313	02/15/2031
52532X-AA-3	LEIDOS INC		06/23/2021	EXCHANGE		8,976,836	9,000,000	8,963,820	8,971,202		5,633		5,633		8,976,836				160,775	05/15/2023
52532X-AC-9	LEIDOS INC		06/23/2021	EXCHANGE		6,980,126	7,000,000	6,974,940	6,977,877		2,248		2,248		6,980,126				153,660	05/15/2025
526057-BV-5	LENNAR CORP		03/09/2021	DEUTSCHE BANK AG		1,947,060	1,740,000	1,761,750	1,756,459		(661)		(661)		1,755,798		191,262	191,262	23,188	05/30/2025
526057-CP-7	LENNAR CORPORATION		09/29/2021	Market Axess		836,944	800,000	817,544	807,575		(3,166)		(3,166)		804,409		32,535	32,535	43,000	10/01/2022
526057-CR-3	LENNAR CORPORATION		02/05/2021	DEUTSCHE BANK AG		6,046,065	5,220,000	5,389,650	5,333,445		(3,277)		(3,277)		5,330,168		715,897	715,897	71,558	11/15/2024
526057-CV-4	LENNAR CORPORATION		09/29/2021	Market Axess		232,120	200,000	199,805	199,852		15		15		199,867		32,254	32,254	7,944	06/15/2027
527298-BQ-5	LEVEL 3 FINANCING INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,053,750	1,000,000	999,850	999,864		3		3		999,867		53,883	53,883	14,639	11/15/2029
53190F-AC-9	LIFE TIME FITNESS INC		01/29/2021	DEUTSCHE BANK AG		1,501,875	1,500,000	1,500,000							1,500,000		1,875	1,875		04/15/2026
534187-BJ-7	LINCOLN NATIONAL CORPORATION		04/08/2021	Various		16,761,581	16,000,000	16,701,850	16,647,394		(17,661)		(17,661)		16,629,732		131,849	131,849	359,476	01/15/2030
536797-AE-3	LITHIA MOTORS INC		03/23/2021	BANK OF AMERICA/MERRILL LYNCH		6,470,585	6,200,000	6,315,000	6,297,935		(3,916)		(3,916)		6,294,020		176,565	176,565	74,951	12/15/2027
536797-AF-0	LITHIA MOTORS INC		04/15/2021	Various		7,458,438	7,050,000	7,050,000	7,050,000						7,050,000		408,438	408,438	142,971	01/15/2031
53944V-AS-8	LLOYDS BANK PLC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,512,316	5,400,000	5,382,558	5,390,435		3,004		3,004		5,393,439		118,877	118,877	108,825	08/14/2022
539439-AV-1	LLOYDS BANKING GROUP PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,035,273	1,000,000	1,000,000	1,000,000						1,000,000		35,273	35,273	15,982	02/05/2026
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D	08/20/2021	Various		9,402,639	9,250,000	9,338,458	9,303,641		(28,095)		(28,095)		9,275,546		127,093	127,093	248,375	01/11/2022
53944Y-AM-5	LLOYDS BANKING GROUP PLC	D	04/16/2021	Various		6,557,941	6,500,000	6,500,000	6,500,000						6,500,000		57,941	57,941	28,362	06/15/2023
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP		08/01/2021	MATURED		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				122,500	08/01/2021
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT		12/23/2021	PRINCIPAL PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000		(14,578)		(14,578)		1,985,422		14,578	14,578	98,222	10/01/2026
539830-AY-5	LOCKHEED MARTIN CORP		09/15/2021	Various		882,493	870,000	885,556	877,385		(2,427)		(2,427)		874,958		7,534	7,534	15,382	09/15/2021
539830-BH-1	LOCKHEED MARTIN CORP		09/24/2021	Various		13,300,562	12,000,000	12,659,090	12,581,267		(26,072)		(26,072)		12,555,195		745,367	745,367	286,958	01/15/2026
546347-AM-7	LOUISIANA PACIFIC CORP		06/30/2021	Various		3,657,300	3,630,000	3,630,000							3,630,000		27,300	27,300	19,200	03/15/2029
548661-DM-6	LOWE S COMPANIES INC		07/01/2021	Various		10,406,574	9,828,000	10,281,955	10,224,244		(32,292)		(32,292)		10,191,953		214,621	214,621	162,220	04/15/2026
548661-DR-5	LOWES COMPANIES INC		09/15/2021	MORGAN STANLEY		2,241,740	2,000,000	1,997,180	1,997,600		179		179		1,997,779		243,961	243,961	69,350	04/05/2029
548661-DZ-7	LOWES COMPANIES INC		03/05/2021	Market Axess		2,076,885	2,250,000	2,247,795	2,247,804		9		9		2,247,812		(170,927)	(170,927)	25,688	10/15/2050
548661-DD-6	LOWES COMPANY INC		07/01/2021	Various		10,727,533	10,000,000	9,913,300	9,964,648		3,390		3,390		9,968,038		759,495	759,495	258,405	09/15/2024
50212Y-AB-0	LPL HOLDINGS INC		03/15/2021	ASSIGNMENT OF SECURITIES		2,314,688	2,250,000	2,266,875	2,256,843		(599)		(599)		2,256,245		(6,245)	(6,245)	129,375	09/15/2025
50212Y-AF-1	LPL HOLDINGS INC		06/03/2021	STIFEL CAPITAL MARKETS		2,005,000	2,000,000	2,000,000							2,000,000		5,000	5,000	4,618	05/15/2031
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		12/03/2021	ASSIGNMENT OF SECURITIES		7,603,260	7,000,000	7,514,710	7,457,250		(64,235)		(64,235)		7,393,015		245	245	306,931	03/02/2027
50249A-AB-9	LYB INTERNATIONAL FINANCE III LLC		09/08/2021	ASSIGNMENT OF SECURITIES		19,545,940	18,300,000	18,287,433	18,289,070		1,641		1,641		18,290,711		9,289	9,289	1,694,608	05/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC		03/24/2021	GOLDMAN, SACHS & CO.		5,295,600	5,000,000	4,990,650	4,991,203		190		190		4,991,393		304,207	304,207	67,969	05/01/2030
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		12/03/2021	ASSIGNMENT OF SECURITIES		85,540	86,000	85,727	85,740		49		49		85,789		(2,829)	(2,829)	1,239	10/01/2025
55261F-AJ-3	M&T BANK CORPORATION		06/24/2021	Jane Street Execution Services, LLC		375,105	353,000	381,381			(5,408)		(5,408)		375,973		(868)	(868)	5,291	07/26/2023
55305B-AQ-4	M/I HOMES INC		08/24/2021	ASSIGNMENT OF SECURITIES		7,073,534	6,880,000	6,700,950	6,757,945		15,233		15,233		6,773,179		106,821	106,821	605,259	08/01/2025
55760L-AA-5	MADISON IAQ LLC		12/16/2021	Various		4,633,000	4,600,000	4,600,000							4,600,000		33,000	33,000	55,642	06/30/2028
55760L-AB-3	MADISON IAQ LLC		09/23/2021	Various		3,374,864	3,323,000	3,323,000							3,323,000		51,864	51,864	45,533	06/30/2029
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		04/13/2021	GOLDMAN, SACHS & CO.		2,765,610	2,700,000	2,961,306	2,961,082		(1,564)		(1,564)		2,959,519		(193,909)	(193,909)	66,360	03/01/2050
559080-AQ-9	MAGELLAN MIDSTREAM PARTNERS LP		04/07/2021	WELLS FARGO		10,586,600	10,000,000	9,988,000	9,988,628		283		283		9,988,911		597,689	597,689	115,556	06/01/2030
55954Y-AA-3	MAGNE 2020-26A A CLO		09/10/2021	ASSIGNMENT OF SECURITIES		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				268,715	07/15/2030
55954Y-AC-9	MAGNE 2020-26A B CLO		09/10/2021	ASSIGNMENT OF SECURITIES		6,000,000	6,000,000	5,970,000	5,972,019		3,153		3,153		5,975,172		24,828	24,828	143,236	07/15/2030
55279H-AL-4	MANUFACTURERS AND TRADERS TRUST CO		08/20/2021	Various		20,410,073	20,000,000	19,972,000	19,991,917		2,150		2,150		19,994,067		416,006	416,006	245,556	05/18/2022
56501R-AC-0	MANULIFE FINANCIAL CORP	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		7,893,869	7,000,000	7,865,200	7,750,128		(71,112)		(71,112)		7,679,016		214,854	214,854	243,617	03/04/2026
56585A-AG-7	MARATHON PETROLEUM CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,621,115	1,500,000	1,494,615	1,497,779		140		140		1,497,919		123,196	123,196	29,604	09/15/2024
56585A-BA-9	MARATHON PETROLEUM CORP		12/02/2021	ASSIGNMENT OF SECURITIES		4,923,573	4,612,000	4,826,973	4,755,764		(43,100)		(43,100)		4,712,664		(100,664)	(100,664)	522,732	12/15/2023
56585A-BG-6	MARATHON PETROLEUM CORP		12/02/2021	ASSIGNMENT OF SECURITIES		9,538,875	9,000,000	8,994,690	8,995,826		1,593		1,593		8,997,419		2,581	2,581	978,750	05/01/2023
56845N-AA-8	MARNR 2020-8A A CLO		09/28/2020	Various							(22,015,147)		(22,015,147)		72,889		(72,889)	(72,889)	(30,281)	04/20/2033
571900-BA-6	MARRIOTT INTERNATIONAL INC		03/08/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				10,949	03/08/2021
571676-AL-9	MARS INC		02/10/2021	BANK OF AMERICA/MERRILL LYNCH		9,753,450	10,000,000	9,983,700	9,984,266		141		141		9,984,407		(230,957)	(230,957)	92,986	07/16/2032
571676-AN-5	MARS INC		08/20/2021	Various		19,073,619	19,500,000	19,493,760	19,493,872		130		130		19,494,002		(420,383)	(420,383)	454,021	07/16/2040
571676-AA-3	MARS INCORPORATED		03/25/2021	THE ALLSTATE CORPORATION		12,994,109	13,000,000	12,991,420	12,993,787		322		322		12,994,109				169,650	04/01/2025
571676-AC-9	MARS INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,895,661	2,500,000	2,490,800	2,491,638		317		317		2,491,955		403,706	403,706	79,750	04/01/2034
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,216,568	5,000,000	4,994,400	4,998,098		431		431		4,998,529		218,039	218,039	133,788	03/14/2023
571748-BB-7	MARSH & MCLENNAN COMPANIES INC		04/06/2021	BARCLAYS		8,651,980	8,500,000	8,488,355	8,497,371		649		649		8,498,020		153,960	153,960	161,028	01/30/2022
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		36,859,426	34,000,000	33,981,300	33,987,966		1,830		1,830		33,989,796		2,869,630	2,869,630	934,801	03/15/2024
57385L-AA-6	MARVELL TECHNOLOGY GROUP LTD.		05/18/2021	EXCHANGE		13,987,245	14,000,000	13,971,300	13,985,042		2,203		2,203		13,987,245				238,467	06/22/2023
574599-BH-8	MASCO CORP		03/22/2021	ASSIGNMENT OF SECURITIES		4,646,523	4,415,000	4,772,880	4,623,528		(38,480)		(38,480)		4,585,048		(170,048)	(170,048)	367,977	03/15/2022
574599-BJ-4	MASCO CORP		03/22/2021	ASSIGNMENT OF SECURITIES		5,697,100	5,000,000	5,548,250	5,461,681		(23,345)		(23,345)		5,438,336		(438,336)	(438,336)	802,788	04/01/2025
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		07/24/2021	Various		8,806,433	8,481,000	8,723,025	8,636,509		(19,254)		(19,254)		8,617,255		63,745	63,745	444,179	09/15/2026
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		03/22/2021	OPPENHEIMER & CO., INC.		1,590,000	1,500,000	1,502,500	1,501,917		(98)		(98)		1,501,819		88,181	88,181	52,182	02/01/2028
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II		12/09/2021	Various		20,996,564	20,000,000	19,959,800	19,975,859		5,037		5,037		19,980,896		1,015,668	1,015,668	797,811	01/11/2025
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		09/16/2021	Various		27,442,732	25,000,000	24,949,000	24,961,079		1,604		1,604		24,962,683		2,480,049	2,480,049	465,139	03/08/2026
57629W-CK-4	MASSMUTUAL GLOBAL FUNDING II		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,098,137	5,000,000	4,998,700	4,999,339		224		224		4,999,563		98,575	98,575	114,031	07/01/2022
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,037,635	1,000,000	1,023,630	1,020,884		(818)		(818)		1,020,066		17,569	17,569	16,776	01/14/2027
57636Q-AJ-3	MASTERCARD INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,231,744	1,983,000	1,978,360	1,979,521		275		275		1,979,796		251,949	251,949	68,248	02/26/2028
57636Q-AR-5	MASTERCARD INC		12/09/2021	Various		5,427,832	5,000,000	4,986,050	4,987,422		1,233		1,233		4,988,655		439,177	439,177	154,092	03/26/2027
579780-AL-1	MCCORMICK & COMPANY INCORPORATED		03/30/2021	U.S. BANCORP		16,469,920	16,000,000	15,998,400	15,999,459		82		82		15,999,540		470,380	470,380	271,200	08/15/2022
579780-AM-9	MCCORMICK & COMPANY INCORPORATED		08/10/2021	Various		8,525,186	8,000,000	7,994,960	7,997,259		377		377		7,997,635		527,550	527,550	226,975	08/15/2024
58013M-EM-2	MCDONALDS CORPORATION		07/01/2021	Various		5,513,139	5,438,000	5,434,465	5,437,205		347		347		5,437,552		75,587	75,587	131,020	01/15/2022
58013M-EU-4	MCDONALDS CORPORATION		08/23/2021	BANK OF AMERICA/MERRILL LYNCH		268,520	248,000	275,421			(3,988)		(3,988)		271,433		(2,914)	(2,914)	6,254	05/26/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58013M-FE-9	MCDONALDS CORPORATION		07/01/2021	Various		36,234,078	34,500,000	34,395,390	34,447,164		10,205		10,205		34,457,369		1,776,709	1,776,709	810,397	04/01/2023
58013M-FJ-8	MCDONALDS CORPORATION		09/20/2021	Various		10,534,904	10,000,000	10,144,850	10,134,920		(10,698)		(10,698)		10,124,222		410,682	410,682	263,259	09/01/2029
58013M-FL-3	MCDONALDS CORPORATION		05/19/2021	Various		13,226,325	13,000,000	12,976,080	12,979,542		1,282		1,282		12,980,824		245,501	245,501	119,781	09/01/2025
58013M-FN-9	MCDONALDS CORPORATION		10/28/2021	Various		3,574,305	3,300,000	3,298,845	3,299,000		137		137		3,299,136		275,169	275,169	125,702	07/01/2025
58013M-FP-4	MCDONALDS CORPORATION		09/14/2021	GOLDMAN, SACHS & CO.		4,118,026	3,700,000	3,682,055	3,683,725		1,600		1,600		3,685,324		432,702	432,702	156,479	07/01/2027
58013M-FQ-2	MCDONALDS CORPORATION		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		7,124,780	6,500,000	6,452,290	6,455,244		773		773		6,456,017		668,763	668,763	162,500	07/01/2030
581557-AZ-8	MCKESSON CORP		07/01/2021	Various		7,674,423	7,469,000	7,133,343	7,380,991		20,102		20,102		7,401,093		273,330	273,330	101,244	12/15/2022
581557-BE-4	MCKESSON CORP		07/23/2021	Various		66,300													66,300	03/15/2024
56579U-AN-6	MCLO 2020-15A C1J		01/14/2021	JPMORGAN CHASE & CO.		4,444,000	4,400,000	4,114,000	4,120,409		1,719		1,719		4,122,128		321,872	321,872	56,458	11/15/2031
59982W-AA-5	MCSLT 19-1 A ABS		05/26/2021	CANCELLED TRADE		40,833											40,833	40,833		03/20/2043
55820T-AC-2	MDPK 2017-23A B CLO		06/15/2021	CALLED @ 100.000		6,825,000	6,825,000	6,654,375	6,681,614		12,583		12,583		6,694,197		130,803	130,803	83,543	07/27/2030
59001A-AQ-5	MERITAGE HOMES CORP		04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		4,602,570	4,340,000	4,596,275	4,386,355		(9,761)		(9,761)		4,376,594		225,976	225,976	158,651	04/01/2022
59001K-AG-5	MERITOR INC		01/06/2021	JPMORGAN CHASE & CO.		1,702,628	1,582,000	1,582,000	1,582,000						1,582,000		120,628	120,628	10,162	06/01/2025
59001K-AH-3	MERITOR INC		03/12/2021	Various		6,886,943	6,815,000	6,815,000	6,815,000						6,815,000		71,943	71,943	86,620	12/15/2028
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		11/24/2021	DISTRIBUTION		55											55	55		05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		11/22/2021	DISTRIBUTION		43											43	43		05/22/2027
59151K-AM-0	METHANEX CORPORATION	A	03/23/2021	Various		20,539,025	19,885,000	19,995,875	19,993,757		(3,511)		(3,511)		19,990,247		548,778	548,778	474,838	10/15/2027
59155L-AA-0	METIS MERGER SUB LLC		10/26/2021	Various		1,982,500	2,000,000	2,001,320			(110)		(110)		2,001,210		(18,710)	(18,710)	52,903	05/15/2029
59217G-CS-6	METLIFE GLOBAL FUNDING INC		01/21/2021	JPMORGAN CHASE & CO.		15,449,250	15,000,000	14,997,450	14,999,098		58		58		14,999,155		450,095	450,095	272,813	01/11/2022
59217G-CT-4	METLIFE GLOBAL FUNDING INC		11/15/2021	Various		16,220,219	15,000,000	14,987,700	14,992,291		567		567		14,992,858		1,227,361	1,227,361	381,000	01/11/2024
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		09/30/2021	Various		13,353,984	12,070,000	12,669,342	12,591,921		(42,160)		(42,160)		12,549,762		804,222	804,222	262,651	12/18/2026
59217G-DB-2	METROPOLITAN LIFE GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,103,312	5,000,000	5,096,850	5,066,074		(23,068)		(23,068)		5,043,006		60,306	60,306	66,300	06/17/2022
59217G-EE-5	METROPOLITAN LIFE GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,237,988	10,000,000	9,995,700	9,997,058		732		732		9,997,790		240,197	240,197	191,154	01/13/2023
59217G-EH-8	METROPOLITAN LIFE GLOBAL FUNDING I		01/21/2021	MORGAN STANLEY		11,547,858	11,400,000	11,383,470	11,386,542		365		365		11,386,907		160,951	160,951	13,395	06/08/2023
59217G-EJ-4	METROPOLITAN LIFE GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,995,554	5,000,000	4,991,250	4,992,101		883		883		4,992,984		2,570	2,570	48,015	07/02/2025
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		03/11/2021	GOLDMAN, SACHS & CO.		4,463,708	4,255,000	4,246,350	4,248,107		219		219		4,248,327		215,381	215,381	103,184	09/01/2026
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		03/11/2021	GOLDMAN, SACHS & CO.		729,960	700,000	656,250	663,523		887		887		664,410		65,550	65,550	21,000	01/15/2028
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA		03/15/2021	JPMORGAN CHASE & CO.		3,307,500	3,000,000	3,173,022	3,152,356		(4,595)		(4,595)		3,147,762		159,738	159,738	108,292	02/01/2027
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA		03/11/2021	GOLDMAN, SACHS & CO.		4,989,000	5,000,000	5,000,000	5,000,000						5,000,000		(11,000)	(11,000)	62,431	02/15/2029
552953-CE-9	MGM RESORTS INTERNATIONAL		02/09/2021	JPMORGAN CHASE & CO.		3,330,000	3,000,000	3,174,900	3,167,033		(3,812)		(3,812)		3,163,221		166,779	166,779	26,833	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL		03/11/2021	GOLDMAN, SACHS & CO.		7,970,331	7,395,000	7,744,025	7,696,870		(8,692)		(8,692)		7,688,178		282,153	282,153	169,469	04/15/2027
552953-CG-4	MGM RESORTS INTERNATIONAL		03/15/2021	Various		5,742,225	5,340,000	5,340,000	5,340,000						5,340,000		402,225	402,225	122,569	05/01/2025
552953-CH-2	MGM RESORTS INTERNATIONAL		02/09/2021	DEUTSCHE BANK AG		5,122,650	4,810,000	4,810,000	4,810,000						4,810,000		312,650	312,650	74,889	10/15/2028
594087-AV-0	MICHAELS STORES INC		04/15/2021	ASSIGNMENT OF SECURITIES		1,680,813	1,500,000	1,500,000	1,500,000						1,500,000				219,209	10/01/2027
595017-AN-4	MICROCHIP TECHNOLOGY INCORPORATED		06/01/2021	MATURED		23,600,000	23,600,000	23,634,112	23,609,898		(9,898)		(9,898)		23,600,000				462,796	06/01/2021
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED		04/01/2021	ALLSTATE MICHIGAN AUTO		1,072,500	1,000,000	1,000,000	1,000,000						1,000,000		72,500	72,500	14,443	06/01/2023
595017-AQ-7	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	EXCHANGE		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				291,438	09/01/2023
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	Various		13,567,923	13,100,000	13,386,400	13,371,624		(26,151)		(26,151)		13,345,473		222,450	222,450	346,623	09/01/2025
595017-AV-6	MICROCHIP TECHNOLOGY INCORPORATED		12/27/2021	EXCHANGE		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				124,875	02/15/2024
595112-BR-3	MICRON TECHNOLOGY INC		11/17/2021	Various		29,370,274	28,500,000	28,500,000	28,500,000						28,500,000		527,200	527,200	919,847	04/24/2023
59802U-AX-7	MIDO 2014-3A A3A2 CLO		01/21/2021	SCHEDULED REDEMPTION		23,126	23,126	22,870			256		256		23,126				70	04/21/2031
60162P-AE-2	MILOS 2017-1A AR		03/04/2021	BARCLAYS		25,020,000	25,000,000	25,000,000	25,000,000						25,000,000		20,000	20,000	124,548	10/20/2030
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/16/2021	Various		24,664,890	23,400,000	23,400,000	23,400,000						23,400,000		1,264,890	1,264,890	539,729	03/02/2023
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,092,164	1,000,000	1,000,000	1,000,000						1,000,000		92,164	92,164	21,928	03/02/2025
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,048,808	1,000,000	1,000,000	1,000,000						1,000,000		48,808	48,808	22,454	07/18/2029
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/20/2021	Various		10,424,438	10,000,000	10,000,000	10,000,000						10,000,000		424,438	424,438	192,970	02/25/2030
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/20/2021	Various		14,647,296	14,700,000	14,700,000	14,700,000						14,700,000		(52,704)	(52,704)	270,666	07/17/2030
606822-BV-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/12/2021	Various		10,009,272	10,000,000	10,000,000	10,000,000						10,000,000		9,272	9,272	44,756	09/15/2024
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		20,466,911	20,000,000	20,000,000	20,000,000						20,000,000		466,911	466,911	528,932	07/16/2023
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC	D	06/17/2021	Various		8,584,336	8,000,000	8,000,000	8,000,000						8,000,000		584,336	584,336	227,717	07/16/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,142,950	5,000,000	5,000,000	5,000,000						5,000,000		142,950	142,950	93,096	05/25/2031
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC	D	08/12/2021	Various		15,019,586	15,000,000	15,000,000	15,000,000						15,000,000		19,586	19,586	69,689	09/08/2024
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	D	08/20/2021	Various		9,483,199	9,700,000	9,700,000	9,700,000						9,700,000		(216,801)	(216,801)	140,460	09/08/2031
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC	D	12/17/2021	MIZUHO SECURITIES USA INC.		4,907,550	5,000,000	5,000,000							5,000,000		(92,450)	(92,450)	34,899	09/13/2031
608190-AL-8	MOHAWK INDUSTRIES INC		03/29/2021	Various		10,767,120	10,000,000	9,988,300	9,988,920		245		245		9,989,166		777,954	777,954	135,434	05/15/2030
60855R-AG-5	MOLINA HEALTHCARE INC		04/12/2021	JPMORGAN CHASE & CO.		7,540,616	7,173,000	7,335,500	7,230,223		(8,421)		(8,421)		7,221,803		318,814	318,814	159,574	11/15/2022
60871R-AF-7	MOLSON COORS BREWING CO		07/15/2021	Various		18,230,570	18,200,000	18,231,724	18,203,556		(3,482)		(3,482)		18,200,074		30,496	30,496	324,963	07/15/2021
60871R-AG-5	MOLSON COORS BREWING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,123,618	2,000,000	1,878,620	1,924,605		3,088		3,088		1,927,693		195,925	195,925	42,667	07/15/2026
60920L-AE-4	MONDELEZ INTERNATIONAL HOLDINGS NE		07/01/2021	Various		6,383,008	6,250,000	6,248,375	6,249,058		249		249		6,249,306		133,701	133,701	98,582	09/19/2022
609207-AR-6	MONDELEZ INTERNATIONAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,197,920	2,000,000	1,989,240	1,991,869		363		363		1,992,232		205,688	205,688	45,917	02/13/2026
609207-AS-4	MONDELEZ INTERNATIONAL INC		03/31/2021	ASSIGNMENT OF SECURITIES		9,293,670	9,000,000	8,979,210	8,984,058		1,704		1,704		8,985,761		14,239	14,239	382,920	04/13/2023
609207-AU-9	MONDELEZ INTERNATIONAL INC		12/09/2021	Various		30,319,650	30,000,000	29,839,200	29,859,655		23,912		23,912		29,883,567		436,083	436,083	413,750	05/04/2025
615369-AK-1	MOODYS CORPORATION		03/11/2021	JPMORGAN CHASE & CO.		11,412,390	11,000,000	10,977,957	10,990,170		970		970		10,991,139		421,251	421,251	192,500	01/15/2023
615369-AU-9	MOODYS CORPORATION		02/16/2021	Various		7,311,676	8,375,000	8,304,231	8,304,608		127		127		8,304,736		(993,060)	(993,060)	105,593	08/18/2060
617446-8L-6	MORGAN STANLEY		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,722,713	15,000,000	15,000,000	15,000,000						15,000,000		722,713	722,713	386,009	01/22/2031
617446-8Q-5	MORGAN STANLEY		10/08/2021	RBC DOMINION SECURITIES		10,299,400	10,000,000	10,000,000	10,000,000						10,000,000		299,400	299,400	209,683	04/28/2026
617446-8U-6	MORGAN STANLEY		08/20/2021	Various		13,924,159	14,500,000	14,500,000	14,500,000						14,500,000		(575,841)	(575,841)	156,661	02/13/2032
61744Y-AH-1	MORGAN STANLEY		08/20/2021	ALLSTATE LIFE INSURANCE CO		20,438,530	20,000,000	19,958,200	19,987,854		4,458		4,458		19,992,312		446,218	446,218	346,653	05/19/2022
61744Y-AN-8	MORGAN STANLEY		08/01/2021	Various		54,791,984	52,500,000	52,381,875	52,448,939		11,193		11,193		52,460,132		2,331,852	2,331,852	1,480,859	01/23/2023
61746B-EF-9	MORGAN STANLEY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,096,693	1,000,000	983,110	989,017		407		407		989,423		107,270	107,270	25,274	01/20/2027
61761J-VL-0	MORGAN STANLEY		10/14/2021	Various		12,270,432	11,329,000	11,416,007	11,374,786		(8,512)		(8,512)		11,366,275		904,158	904,158	393,104	10/23/2024
61945C-AF-0	MOSAIC CO		08/24/2021	Various		13,935,315	13,500,000	13,498,785	13,499,523		148		148		13,499,671		435,644	435,644	316,288	11/15/2022
62482B-AB-8	MOZART DEBT MERGER SUB INC		09/30/2021	JPMORGAN CHASE & CO.		5,081,250	5,000,000	5,000,000							5,000,000		81,250	81,250		10/01/2029
56608K-AA-1	MP14 18-2A CLO		01/20/2021	SCHEDULED REDEMPTION		1,400,000	1,400,000	1,307,250	1,322,245		77,755		77,755		1,400,000				5,540	01/20/2032
566076-AA-3	MP18 2020-1A A		09/29/2021	ASSIGNMENT OF SECURITIES		7,827,170	7,800,000	7,800,000	7,800,000						7,800,000				204,353	10/15/2031
566076-AC-9	MP18 2020-1A B1		09/29/2021	ASSIGNMENT OF SECURITIES		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				66,658	10/15/2031
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		05/21/2021	Various		1,647,556	1,661,000	1,661,000	1,632,431	28,569			28,569		1,661,000		(13,444)	(13,444)	54,652	11/01/2028
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		09/22/2021	Various		5,512,566	5,467,000	5,467,000							5,467,000		45,566	45,566	22,307	09/01/2028
55336V-AQ-3	MPLX LP		09/10/2021	Various		5,205,363	5,000,000	4,996,550	4,998,436		422		422		4,998,859		206,505	206,505	153,000	03/15/2023
55336V-AR-1	MPLX LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,103,143	1,000,000	995,510	996,618		101		101		996,719		106,424	106,424	21,778	03/15/2028
55336V-BH-2	MPLX LP		09/03/2021	ASSIGNMENT OF SECURITIES		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				190,655	09/09/2022
55342U-AH-7	MPT OPER PARTNERSP/FINL		08/03/2021	Various		12,603,981	12,075,000	12,274,375	12,250,754		(12,562)		(12,562)		12,238,192		365,789	365,789	287,049	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		06/24/2021	Various		6,282,633	5,872,000	5,842,640	5,846,049		824		824		5,846,873		435,759	435,759	203,137	08/01/2029
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT		11/15/2021	Various		2,804,525	2,800,000	2,800,000	2,800,000						2,800,000		4,525	4,525	93,196	03/15/2031
55354G-AF-7	MSCI INC		09/02/2021	Various		8,502,270	8,000,000	8,245,000	8,181,578		(25,754)		(25,754)		8,155,824		77,926	77,926	516,069	05/15/2027
61751J-AF-8	MSM_07-6XS RMBS		08/25/2021	CANCELLED TRADE		43											43	43		02/25/2047
90520E-AH-4	MUFG UNION BANK NA		08/20/2021	Various		13,809,373	13,500,000	13,483,260	13,492,984		2,057		2,057		13,495,042		314,331	314,331	264,364	04/01/2022
90520E-AK-7	MUFG UNION BANK NA		08/20/2021	ALLSTATE LIFE INSURANCE CO		22,504,500	22,000,000	22,000,000	22,000,000						22,000,000		504,500	504,500	265,522	12/09/2022
626717-AJ-1	MURPHY OIL CORPORATION		03/24/2021	BARCLAYS		1,175,070	1,196,000	1,222,910	1,184,040	29,183	(1,459)		27,724		1,211,764		(36,694)	(36,694)	42,217	08/15/2025
626717-AM-4	MURPHY OIL CORPORATION		03/25/2021	JPMORGAN CHASE & CO.		3,845,000	4,000,000	2,050,000	2,146,358		23,688		23,688		2,170,047		1,674,954	1,674,954	58,097	12/01/2027
626738-AD-0	MURPHY OIL USA INC		03/18/2021	Various		3,146,160	3,000,000	3,101,250	3,077,454		(3,460)		(3,460)		3,073,994		72,166	72,166	64,350	05/01/2027
632525-AS-0	NATIONAL AUSTRALIA BANK LIMITED	D	10/08/2021	BARCLAYS		3,198,270	3,000,000	3,000,000	3,000,000						3,000,000		198,270	198,270	141,260	08/02/2034
63254W-AA-8	NATIONAL AUSTRALIA BANK LTD	D	08/20/2021	Various		7,041,143	7,000,000	7,000,000	7,000,000						7,000,000		41,143	41,143	18,522	12/13/2022
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATI		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,194,159	15,000,000	14,995,800	14,998,845		540		540		14,999,385		194,773	194,773	289,400	04/25/2022
637639-AB-1	NATIONAL SECURITIES CLEARING CORP		03/25/2021	THE ALLSTATE CORPORATION		5,990,293	6,000,000	5,988,180	5,989,756		537		537		5,990,293				38,000	04/23/2025
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		08/11/2021	LIQUIDNET		1,564,807	1,575,000	1,575,000	1,575,000						1,575,000		(10,193)	(10,193)	55,830	12/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		11/22/2021	Various		1,013,040	1,008,000	1,008,000							1,008,000		5,040	5,040		11/15/2031
63859U-BF-9	NATIONWIDE BUILDING SOCIETY	D	10/08/2021	BARCLAYS		4,444,425	4,500,000	4,493,655	4,494,079		976		976		4,495,055		(50,630)	(50,630)	50,625	08/28/2025
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,158,977	2,000,000	2,000,000	2,000,000						2,000,000		158,977	158,977	58,173	08/01/2024
63906A-AA-8	NATWEST MARKETS PLC	D	03/25/2021	THE ALLSTATE CORPORATION		6,918,515	6,762,000	7,031,060	6,942,195		(23,680)		(23,680)		6,918,515				119,838	09/29/2022
63906Y-AA-6	NATWEST MARKETS PLC	D	09/23/2021	Various		30,049,298	29,000,000	28,907,490	28,925,799		11,507		11,507		28,937,306		1,111,992	1,111,992	337,580	05/21/2023
63938C-AE-8	NAVIENT CORP		12/20/2021	ASSIGNMENT OF SECURITIES		1,989,886	1,798,000	1,962,068			(44,274)		(44,274)		1,917,794		(119,794)	(119,794)	287,841	09/25/2023
63938C-AH-1	NAVIENT CORP		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,202,500	3,000,000	3,064,950	3,062,177		(2,581)		(2,581)		3,059,595		142,905	142,905	46,125	06/25/2025
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/01/2021	SCHEDULED REDEMPTION		75,512	76,542	39,255	47,416	246	27,788		28,034		75,450				2,020	10/01/2041
641062-AS-3	NESTLE HOLDINGS INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,800,649	10,000,000	9,984,500	9,985,131		1,367		1,367		9,986,498		(185,849)	(185,849)	93,056	09/15/2027
64110D-AL-8	NETAPP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,020,368	1,000,000	999,340	999,406		32		32		999,438		20,929	20,929	5,156	06/22/2025
64110L-AN-6	NETFLIX INC		03/11/2021	Various		5,743,800	5,068,000	5,109,755	5,102,557		(515)		(515)		5,102,042		641,758	641,758	63,096	11/15/2026
64110L-AS-5	NETFLIX INC		03/11/2021	GOLDMAN, SACHS & CO.		2,737,946	2,425,000	2,425,000	2,425,000						2,425,000		312,946	312,946	49,258	04/15/2028
64110L-AT-3	NETFLIX INC		03/11/2021	GOLDMAN, SACHS & CO.		7,171,800	6,000,000	6,172,339	6,148,321		(3,175)		(3,175)		6,145,146		1,026,654	1,026,654	117,500	11/15/2028
64110L-AU-0	NETFLIX INC		03/12/2021	Various		8,804,600	7,500,000	7,591,335	7,580,260		(1,469)		(1,469)		7,578,791		1,225,809	1,225,809	100,856	11/15/2029
64110L-AV-8	NETFLIX INC		03/11/2021	GOLDMAN, SACHS & CO.		7,529,568	6,560,000	7,617,800	7,544,000	66,294	(19,961)		46,333		7,590,333		(60,765)	(60,765)	79,950	06/15/2030
641423-CC-0	NEVADA POWER COMPANY		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,490,853	7,500,000	7,471,200	7,475,793		1,596		1,596		7,477,389		1,013,464	1,013,464	222,771	05/01/2029
644393-AB-6	NEW FORTRESS ENERGY INC		08/11/2021	Various		1,007,308	1,000,000	1,000,000							1,000,000		7,308	7,308	21,639	09/30/2026
64952W-DA-8	NEW YORK LIFE GLOBAL FUNDING		08/06/2021	Various		5,033,840	5,000,000	4,995,750	4,999,121		554		554		4,999,676		34,164	34,164	126,750	08/06/2021
64952W-DH-3	NEW YORK LIFE GLOBAL FUNDING		01/20/2021	WELLS FARGO		9,266,940	9,000,000	8,988,030	8,993,791		233		233		8,994,024		272,916	272,916	106,875	07/12/2022
64952W-DP-5	NEW YORK LIFE GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,090,754	7,000,000	6,998,530	6,998,845		251		251		6,999,096		91,658	91,658	51,526	05/05/2023
64952W-DS-9	NEW YORK LIFE GLOBAL FUNDING		02/10/2021	GOLDMAN, SACHS & CO.		4,807,450	5,000,000	4,991,550	4,991,869		91		91		4,991,960		(184,510)	(184,510)	30,833	08/07/2030
65120F-AD-6	NEWCREST FINANCE PTY LTD	D	04/07/2021	BANK OF AMERICA/MERRILL LYNCH		5,275,600	5,000,000	4,983,900	4,984,772		380		380		4,985,152		290,448	290,448	65,903	05/13/2030
651290-AR-9	NEWFIELD EXPLORATION COMPANY		01/27/2021	GOLDMAN, SACHS & CO.		1,092,520	1,000,000	972,500	973,701		357		357		974,057		118,463	118,463	31,056	01/01/2026
651639-AY-2	NEWMONT CORPORATION		03/31/2021	Various		20,226,016	20,800,000	20,614,464	20,626,797		3,798		3,798		20,630,595		(404,579)	(404,579)	229,325	10/01/2030
651639-AT-3	NEWMONT GOLDCORP CORP		12/20/2021	Various		3,112	3,000	2,848	2,903		41		41		2,945		17	17	290	03/15/2023
651639-AX-4	NEWMONT GOLDCORP CORP		10/08/2021	BARCLAYS		3,605,350	3,500,000	3,471,160	3,474,422		2,035		2,035		3,476,457		128,893	128,893	101,267	10/01/2029
65336Y-AN-3	NEXSTAR BROADCASTING INC		08/17/2021	Various		11,842,500	11,600,000	11,600,000	11,600,000						11,600,000		242,500	242,500	342,660	11/01/2028
65343H-AA-9	NEXSTAR ESCROW INC		05/11/2021	Various		9,156,990	8,652,000	9,018,780	8,978,084		(23,711)		(23,711)		8,954,373		202,617	202,617	400,053	07/15/2027
65339K-AS-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		07/01/2021	Various		4,388,630	4,369,000	4,411,904	4,388,623		(13,424)		(13,424)		4,375,199		13,431	13,431	82,924	09/01/2021
65339K-BF-6	NEXTERA ENERGY CAPITAL HOLDINGS IN		07/01/2021	Various		6,124,801	6,000,000	5,994,360	5,997,585		875		875		5,998,460		126,341	126,341	123,153	04/01/2022
65339K-BG-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		12/22/2021	Various		16,009,423	15,000,000	15,104,190	15,076,270		(13,680)		(13,680)		15,062,590		892,757	892,757	373,827	04/01/2024
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		12/22/2021	Various		34,437,654	33,000,000	32,953,140	32,959,548		8,293		8,293		32,967,840		144,874	144,874	2,321,128	05/01/2025
65342R-AD-2	NFP CORP		05/18/2021	Various		6,904,524	6,643,000	6,890,000	6,882,689		(16,408)		(16,408)		6,866,281		38,243	38,243	334,209	08/15/2028
65409Q-BD-3	NIELSEN FINANCE LLC/NIELSEN FINANC		05/28/2021	GOLDMAN, SACHS & CO.		2,273,625	2,150,000	2,150,000	2,150,000						2,150,000		123,625	123,625	83,313	10/01/2028
65409Q-BH-4	NIELSEN FINANCE LLC/NIELSEN FINANC		06/03/2021	WELLS FARGO		2,005,000	2,000,000	2,000,000							2,000,000		5,000	5,000	2,250	07/15/2029
654106-AL-7	NIKE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		8,950,820	8,000,000	7,949,920	7,951,289		1,169		1,169		7,952,458		998,362	998,362	233,278	03/27/2040
654730-BE-2	NISOURCE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,084,538	1,000,000	1,075,950	1,067,637		(2,469)		(2,469)		1,065,168		19,371	19,371	13,184	05/15/2027
654740-AN-9	NISSAN MOTOR ACCEPTANCE CORP	C	03/08/2021	MATURED		13,000,000	13,000,000	12,984,270	12,999,380		620		620		13,000,000				165,750	03/08/2021
654740-BJ-7	NISSAN MOTOR ACCEPTANCE CORP	C	08/10/2021	RBC DOMINION SECURITIES		12,040,440	12,000,000	11,999,640	11,999,910		77		77		11,999,986		40,454	40,454	390,550	09/21/2021
654740-BN-8	NISSAN MOTOR ACCEPTANCE CORP	C	08/10/2021	JPMORGAN CHASE & CO.		6,501,495	6,500,000	6,500,000	6,500,000						6,500,000		1,495	1,495	34,868	09/21/2021
655044-AQ-8	NOBLE ENERGY INC		01/06/2021	EXCHANGE		6,998,878	7,000,000	6,998,740	6,998,876		2		2		6,998,877				51,188	10/15/2029
65535H-AP-4	NOMURA HOLDINGS INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,067,951	2,000,000	2,000,000	2,000,000						2,000,000		67,951	67,951	37,513	01/16/2025
65548P-AF-3	NORBORD INC	A	05/06/2021	ASSIGNMENT OF SECURITIES		4,468,942	4,101,000	4,109,258	4,107,167		(555)		(555)		4,106,612		(5,612)	(5,612)	558,553	07/15/2027
65557C-AY-9	NORDEA BANK AB	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,151,562	2,000,000	1,997,300	1,998,501		135		135		1,998,636		152,927	152,927	44,375	08/30/2023
65559C-AB-7	NORDEA BANK ABP	D	08/12/2021	Various		9,816,682	10,000,000	9,946,800	9,950,366		2,438		2,438		9,952,804		(136,122)	(136,122)	43,125	08/28/2025
655844-BT-4	NORFOLK SOUTHERN CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,080,227	1,000,000	998,470	998,964		37		37		999,001		81,226	81,226	10,500	06/01/2027
655844-BZ-0	NORFOLK SOUTHERN CORPORATION		12/09/2021	Various		16,147,154	14,500,000	14,696,675	14,666,806		(19,327)		(19,327)		14,647,478		1,499,676	1,499,676	632,447	08/01/2028
665859-AU-8	NORTHERN TRUST CORPORATION		02/09/2021	JPMORGAN CHASE & CO.		8,385,300	7,500,000	7,492,950	7,493,974		70		70		7,494,044		891,256	891,256	64,313	05/03/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
666807-BN-1	NORTHROP GRUMMAN CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,144,313	2,000,000	1,998,940	1,999,235		24		24		1,999,260		145,053	145,053	46,222	01/15/2028
666807-BQ-4	NORTHROP GRUMMAN CORP		03/24/2021	ASSIGNMENT OF SECURITIES		41,685,111	40,300,000	39,592,736	40,000,543		37,483		37,483		40,038,026		261,974	261,974	1,838,990	10/15/2022
666807-BT-8	NORTHROP GRUMMAN CORP		03/24/2021	KEYCORP		5,651,505	4,500,000	4,477,905	4,478,400		155		155		4,478,555		1,172,950	1,172,950	93,344	05/01/2040
66977W-AN-9	NOVA CHEMICALS CORP	A	05/11/2021	Various		505,105	500,000	515,000	501,934		(1,195)		(1,195)		500,739		(10,634)	(10,634)	35,417	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP	A	03/19/2021	GOLDMAN, SACHS & CO.		4,105,000	4,000,000	4,059,875	4,029,533		(1,356)		(1,356)		4,028,177		76,823	76,823	77,778	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP	A	03/17/2021	GOLDMAN, SACHS & CO.		2,060,000	2,000,000	1,625,000	1,650,024		8,957		8,957		1,658,981		401,019	401,019	31,500	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP	A	04/27/2021	Various		4,003,740	4,000,000	4,000,000							4,000,000		3,740	3,740		05/15/2029
66989H-AN-8	NOVARTIS CAPITAL CORP	C	08/20/2021	ALLSTATE LIFE INSURANCE CO		16,429,893	15,000,000	14,866,350	14,911,805		8,020		8,020		14,919,825		1,510,068	1,510,068	352,625	05/17/2027
66989H-AQ-1	NOVARTIS CAPITAL CORP	C	08/20/2021	ALLSTATE LIFE INSURANCE CO		15,603,452	15,000,000	14,986,350	14,987,964		1,183		1,183		14,989,147		614,304	614,304	305,000	02/14/2027
670001-AC-0	NOVELIS CORP		08/25/2021	ASSIGNMENT OF SECURITIES		4,407,132	4,263,000	4,252,671	4,255,434		717		717		4,256,150		6,850	6,850	338,927	09/30/2026
670001-AE-6	NOVELIS CORP		08/24/2021	Various		8,249,725	7,775,000	7,775,000	7,775,000						7,775,000		474,725	474,725	389,124	01/30/2030
629377-CA-8	NRG ENERGY INC		08/10/2021	Various		6,113,410	5,880,000	6,016,513	5,891,115		(16,980)		(16,980)		5,874,134		239,276	239,276	256,586	05/15/2026
629377-CC-4	NRG ENERGY INC		10/06/2021	Various		13,555,200	13,106,000	13,786,977	13,518,012		(115,373)		(115,373)		13,402,639		(167,939)	(167,939)	1,328,360	01/15/2027
629377-CH-3	NRG ENERGY INC		03/16/2021	Various		5,400,000	5,000,000	5,030,938	5,025,680		(723)		(723)		5,024,957		375,043	375,043	67,521	06/15/2029
629377-CP-5	NRG ENERGY INC		04/01/2021	ALLSTATE MICHIGAN AUTO		991,478	1,000,000	998,590	998,605		46		46		998,651		(7,174)	(7,174)	8,099	12/02/2027
629377-CR-1	NRG ENERGY INC		02/23/2021	JPMORGAN CHASE & CO.		2,235,750	2,200,000	2,200,000	2,200,000						2,200,000		35,750	35,750	18,387	02/15/2031
62943W-AE-9	NRG YIELD OPERATING LLC		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,563,505	3,443,000	3,364,148	3,385,327		1,705		1,705		3,387,032		176,473	176,473	84,640	09/15/2026
62954W-AC-9	NTT FINANCE CORP	D	08/12/2021	Various		(107,002)											(107,002)	(107,002)		04/03/2026
670346-AP-0	NUCOR CORPORATION		08/12/2021	UNION BANK OF SWITZERLAND		11,407,500	10,000,000	9,985,200	9,988,611		848		848		9,989,459		1,418,041	1,418,041	312,708	05/01/2028
670346-AR-6	NUCOR CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,329,777	9,000,000	8,986,320	8,987,904		1,677		1,677		8,989,581		340,196	340,196	129,500	06/01/2025
67054K-AA-7	NUMERICABLE SFR SA	D	10/07/2021	ASSIGNMENT OF SECURITIES		1,814,540	1,750,000	1,513,750	1,535,071		15,525		15,525		1,550,596		199,404	199,404	190,818	05/01/2026
67077M-AE-8	NUTRIEN LTD	A	04/01/2021	ALLSTATE MICHIGAN AUTO		2,240,505	2,000,000	1,997,943	1,997,063		110		110		1,997,173		243,332	243,332	23,556	12/15/2026
67077M-AK-4	NUTRIEN LTD	A	12/16/2021	ASSIGNMENT OF SECURITIES		2,079,820	2,000,000	2,072,700	2,056,865		(22,177)		(22,177)		2,034,688		(34,688)	(34,688)	152,737	06/01/2023
67077M-AV-0	NUTRIEN LTD	A	08/20/2021	Various		20,018,423	19,500,000	19,482,450	19,486,074		1,761		1,761		19,487,835		530,587	530,587	162,371	05/13/2023
67077M-AW-8	NUTRIEN LTD	A	03/29/2021	GOLDMAN, SACHS & CO.		15,497,550	15,000,000	14,984,550	14,985,401		340		340		14,985,740		511,810	511,810	169,625	05/13/2030
67079B-AA-8	NUTRITION & BIOSCIENCES INC		05/19/2021	EXCHANGE		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				21,171	09/15/2022
67079B-AB-6	NUTRITION & BIOSCIENCES INC		05/19/2021	EXCHANGE		14,700,000	14,700,000	14,700,000	14,700,000						14,700,000				122,047	10/01/2025
67079B-AC-4	NUTRITION & BIOSCIENCES INC		05/19/2021	Various		11,677,098	11,700,000	11,699,883	11,699,888		6		6		11,699,893		(22,795)	(22,795)	142,240	10/15/2027
67079B-AD-2	NUTRITION & BIOSCIENCES INC		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		9,788,100	10,000,000	9,999,800	9,999,805		3		3		9,999,809		(211,709)	(211,709)	111,806	11/01/2030
67079B-AE-0	NUTRITION & BIOSCIENCES INC		03/15/2021	BARCLAYS		4,410,000	4,500,000	4,499,730	4,499,733		2		2		4,499,735		(89,735)	(89,735)	73,939	11/15/2040
67079B-AF-7	NUTRITION & BIOSCIENCES INC		06/01/2021	Various		4,880,551	4,875,000	4,874,561	4,874,564		3		3		4,874,567		5,984	5,984	110,326	12/01/2050
67078A-AC-7	NVENT FINANCE SARL	D	12/08/2021	ASSIGNMENT OF SECURITIES		13,212,152	12,600,000	12,579,226	12,588,928		4,409		4,409		12,593,337		6,663	6,663	1,183,125	04/15/2023
67066G-AG-9	NVIDIA CORPORATION		08/20/2021	Various		7,949,047	7,000,000	6,986,000	6,986,369		314		314		6,986,683		962,364	962,364	195,242	04/01/2040
62947Q-AW-8	NXP BV	D	08/11/2021	RBC DOMINION SECURITIES		14,066,019	13,606,000	14,190,349	14,001,279		(144,629)		(144,629)		13,856,650		209,369	209,369	500,871	09/01/2022
62954H-AA-6	NXP BV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,098,400	1,000,000	1,076,950	1,067,298		(2,887)		(2,887)		1,064,411		33,989	33,989	11,087	06/18/2026
62954H-AE-8	NXP BV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,048,381	1,000,000	1,012,200	1,010,673		(585)		(585)		1,010,088		38,293	38,293	11,250	05/01/2025
674599-CG-8	OCCIDENTAL PETROLEUM CORP		12/09/2021	ASSIGNMENT OF SECURITIES		4,022,900	3,920,000	3,371,200	3,399,597		96,736		96,736		3,496,334		526,566	526,566	134,913	06/15/2025
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		12/27/2021	ASSIGNMENT OF SECURITIES		120,783	119,000	103,530	107,915		6,578		6,578		114,492		4,508	4,508	6,174	08/15/2022
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		12/09/2021	ASSIGNMENT OF SECURITIES		2,559,375	2,500,000	1,706,250	1,810,091		150,835		150,835		1,960,926		598,449	598,449	95,458	08/15/2024
674599-DA-0	OCCIDENTAL PETROLEUM CORPORATION		12/09/2021	ASSIGNMENT OF SECURITIES		2,345,840	2,272,000	1,613,120	1,696,212		129,734		129,734		1,825,946		519,894	519,894	109,738	07/15/2024
67091G-AE-3	OCI NV	D	12/21/2021	Various		2,569,620	2,489,000	2,489,000	2,489,000						2,489,000		41,650	41,650	101,815	10/15/2025
677050-AP-1	OGLETHORPE POWER CORPORATION		03/22/2021	Various		12,457,166	12,700,000	12,513,564	12,514,743		742		742		12,515,485		(58,319)	(58,319)	270,344	08/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
677415-CS-8	OHIO POWER CO		10/08/2021	BARCLAYS		9,274,860	9,000,000	8,990,460	8,991,124		671		671		8,991,795		283,065	283,065	241,800	04/01/2030
680665-AL-0	OLIN CORP		06/30/2021	CANTOR FITZGERALD		1,567,079	1,423,000	1,423,000	1,423,000						1,423,000		144,079	144,079	73,596	08/01/2029
680665-AM-8	OLIN CORP		11/17/2021	Various		11,794,283	9,426,000	9,378,870	9,383,527		7,095		7,095		9,390,621		2,120,881	2,120,881	1,143,426	06/01/2025
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		991,134	1,000,000	982,490	982,811		357		357		983,168		7,967	7,967	16,125	02/01/2031
682189-AQ-8	ON SEMICONDUCTOR CORPORATION		03/17/2021	Various		9,956,919	9,550,000	9,703,578	9,695,882		(5,352)		(5,352)		9,690,531		266,388	266,388	198,820	09/01/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL		12/09/2021	GOLDMAN, SACHS & CO.		5,559,550	5,000,000	5,191,034	5,170,290		(18,358)		(18,358)		5,151,933		407,617	407,617	199,389	11/15/2028
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL		02/23/2021	GOLDMAN, SACHS & CO.		6,008,703	5,610,000	5,608,779	5,609,064		39		39		5,609,104		399,599	399,599	35,998	06/01/2024
682691-AC-4	ONEMAIN FINANCE CORP		08/30/2021	GOLDMAN, SACHS & CO.		1,503,750	1,500,000	1,500,000							1,500,000		3,750	3,750	3,229	09/15/2028
682680-BB-8	ONEOK INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,005,904	1,000,000	998,970	999,042		23		23		999,064		6,840	6,840	16,878	03/15/2030
683715-AB-2	OPEN TEXT CORP	A	11/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		15,130,520	14,650,000	15,427,125	15,110,466		(117,954)		(117,954)		14,992,512		138,008	138,008	810,481	06/01/2026
683715-AC-0	OPEN TEXT CORP	A	06/09/2021	Various		3,903,950	3,880,000	3,884,700	3,884,258		(428)		(428)		3,883,830		20,120	20,120	106,614	02/15/2028
68389X-AU-9	ORACLE CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,495,402	7,000,000	7,499,450	7,405,931		(59,295)		(59,295)		7,346,636		148,766	148,766	239,851	07/08/2024
68389X-BM-6	ORACLE CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		2,097,883	2,000,000	2,085,780	2,074,816		(3,213)		(3,213)		2,071,603		26,281	26,281	37,689	07/15/2026
68389X-BW-4	ORACLE CORPORATION		07/01/2021	Various		35,206,456	33,750,000	33,659,213	33,661,576		1,368		1,368		33,662,944		1,543,512	1,543,512	821,070	04/01/2040
68389X-BX-2	ORACLE CORPORATION		02/10/2021	WELLS FARGO		5,514,450	5,000,000	4,982,700	4,982,944		38		38		4,982,982		531,468	531,468	65,500	04/01/2050
68902V-AG-2	OTIS WORLDWIDE CORP		03/30/2021	MIZUHO SECURITIES USA INC.		10,000,600	10,000,000	10,000,000	10,000,000						10,000,000		600	600	33,925	04/05/2023
68902V-AH-0	OTIS WORLDWIDE CORP		03/10/2021	MORGAN STANLEY		41,363,120	40,000,000	39,999,640	39,999,663		15		15		39,999,678		1,363,442	1,363,442	358,087	04/05/2025
68902V-AJ-6	OTIS WORLDWIDE CORP		09/30/2021	Various		12,269,588	11,750,000	11,799,891	11,797,676		(5,203)		(5,203)		11,792,473		477,115	477,115	259,443	04/05/2027
68902V-AK-3	OTIS WORLDWIDE CORP		03/10/2021	MORGAN STANLEY		18,223,804	18,000,000	17,998,628	17,998,668		25		25		17,998,694		225,110	225,110	264,765	02/15/2030
68902V-AL-1	OTIS WORLDWIDE CORP		07/01/2021	Various		5,137,136	5,000,000	4,999,314	4,999,322		12		12		4,999,334		137,802	137,802	129,926	02/15/2040
67108L-AW-3	OZLM 2014-6A A1S		03/15/2021	Various		7,389,021	7,389,021	7,222,768	7,241,761		6,454		6,454		7,248,215		140,806	140,806	37,757	04/17/2031
67112G-AA-6	OZLM 2018-18A A		03/23/2021	MORGAN STANLEY		5,995,200	6,000,000	5,820,000	5,847,496		9,034		9,034		5,856,531		138,669	138,669	33,777	04/15/2031
69371R-P5-9	PACCAR FINANCIAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,593,465	10,000,000	9,995,900	9,997,778		524		524		9,998,302		595,163	595,163	350,389	08/09/2023
694308-JD-0	PACIFIC GAS AND ELECTRIC COMPANY		05/13/2021	MIZUHO SECURITIES USA INC.		15,007,050	15,000,000	15,000,000	15,000,000						15,000,000		7,050	7,050	106,851	06/16/2022
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		978,808	1,000,000	998,140	998,270		61		61		998,331		(19,524)	(19,524)	16,450	08/01/2027
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		901,399	1,000,000	995,010	995,104		45		45		995,149		(93,750)	(93,750)	25,850	08/01/2040
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II		05/06/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		5,025,750	5,000,000	4,988,900	4,990,021		778		778		4,990,800		34,950	34,950	22,667	06/24/2025
695156-AR-0	PACKAGING CORP OF AMERICA		09/10/2021	Various		6,022,217	5,583,000	5,567,144	5,576,457		1,036		1,036		5,577,494		444,724	444,724	186,687	09/15/2024
69832A-AA-4	PANASONIC CORP	D	08/20/2021	Various		15,279,097	15,000,000	15,000,000	15,000,000						15,000,000		279,097	279,097	393,573	07/19/2022
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		06/28/2021	Various		7,976,910	7,527,000	7,843,574	7,765,483		(31,521)		(31,521)		7,733,963		218,887	218,887	310,340	05/15/2026
70137T-AP-0	PARKLAND FUEL CORP	A	07/06/2021	TD SECURITIES		1,070,000	1,000,000	1,000,000	1,000,000						1,000,000		70,000	70,000	57,608	07/15/2027
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		12/01/2021	SCHEDULED REDEMPTION		600,000	600,000	580,259	582,066		17,934		17,934		600,000				26,885	12/30/2024
70450Y-AF-0	PAYPAL HOLDINGS INC		05/07/2021	Various		20,877,810	20,500,000	20,515,140	20,512,128		(1,218)		(1,218)		20,510,910		366,900	366,900	118,950	06/01/2023
70450Y-AG-8	PAYPAL HOLDINGS INC		12/09/2021	Various		25,203,776	25,000,000	24,995,000	24,995,593		894		894		24,996,487		207,289	207,289	414,700	06/01/2025
69318F-AG-3	PBF HOLDING COMPANY LLC		09/22/2021	Various		2,805,915	4,656,000	4,800,354	3,018,182	1,726,910	(23,403)		1,703,506		4,721,689		(1,915,774)	(1,915,774)	245,061	06/15/2025
69318F-AK-4	PBF HOLDING COMPANY LLC		08/24/2021	Various		8,623,914	9,525,000	9,426,783	8,824,283	114,127	9,972		124,098		9,439,632		(815,718)	(815,718)	655,620	05/15/2025
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		04/01/2021	BANK OF AMERICA/MERRILL LYNCH		5,723,418	5,525,000	5,585,000	5,582,223		(3,653)		(3,653)		5,578,570		144,847	144,847	152,687	10/15/2025
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		07/23/2021	BANK OF AMERICA/MERRILL LYNCH		7,727,656	7,525,000	7,462,500	7,465,654		6,387		6,387		7,472,041		255,615	255,615	222,437	09/01/2025
709599-AS-3	PENSKE TRUCK LEASING CO LP		03/11/2021	Various		15,315,250	15,000,000	14,993,550	14,998,900		197		197		14,999,097		316,153	316,153	310,313	02/01/2022
709599-AY-0	PENSKE TRUCK LEASING CO LP		08/24/2021	Various		15,470,626	15,000,000	14,965,800	14,985,689		3,893		3,893		14,989,582		481,044	481,044	368,438	03/14/2023
709599-BD-5	PENSKE TRUCK LEASING CO LP		04/06/2021	WELLS FARGO		12,726,358	12,633,000	12,624,283	12,630,916		969		969		12,631,885		94,473	94,473	318,931	07/29/2021
709599-BE-3	PENSKE TRUCK LEASING CO LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,119,659	1,000,000	997,320	997,975		90		90		998,065		121,594	121,594	29,914	01/29/2026
709599-BF-0	PENSKE TRUCK LEASING CO LP		03/10/2021	JPMORGAN CHASE & CO.		16,188,600	15,000,000	14,964,600	14,975,329		1,319		1,319		14,976,648		1,211,952	1,211,952	360,813	07/01/2024
713448-ER-5	PEPSICO INC		02/12/2021	GOLDMAN, SACHS & CO.		5,463,400	5,000,000	4,974,350	4,976,989		434		434		4,977,423		485,977	485,977	53,958	03/19/2027
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC		04/01/2021	ALLSTATE MICHIGAN AUTO		938,389	1,000,000	995,940	996,069		129		129		996,199		(57,809)	(57,809)	6,250	04/01/2028
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC		07/01/2021	Various		4,722,210	5,000,000	4,957,900	4,958,819		1,690		1,690		4,960,509		(238,299)	(238,299)	57,507	04/01/2031
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FINANC		02/10/2021	BANK OF AMERICA/MERRILL LYNCH		4,341,960	4,500,000	4,383,000	4,383,620		283		283		4,383,903		(41,943)	(41,943)	45,031	10/01/2050
714295-AC-6	PERRIGO CO		05/26/2021	GOLDMAN, SACHS & CO.		5,391,050	5,000,000	4,978,950	4,990,707		894		894		4,991,601		399,449	399,449	88,292	12/15/2024
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		05/26/2021	Various		11,097,580	11,000,000	10,908,700	10,912,870		3,226		3,226		10,916,096		181,484	181,484	156,281	06/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
717081-EU-3	PFIZER INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,999,347	5,000,000	4,934,950	4,938,943		1,474		1,474		4,940,417		1,058,931	1,058,931	181,458	03/15/2039
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		18,433,440	18,000,000	17,922,780	17,970,493		10,070		10,070		17,980,563		452,878	452,878	360,000	11/02/2022
718172-CH-0	PHILIP MORRIS INTERNATIONAL INC ABS		09/16/2021	Various		42,767,110	40,943,000	40,726,117	40,794,618		15,581		15,581		40,810,199		1,956,911	1,956,911	633,991	05/01/2024
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC ABS		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,322,142	13,800,000	13,642,350	13,664,100		8,683		8,683		13,672,782		1,649,360	1,649,360	472,219	08/15/2029
718172-CN-7	PHILIP MORRIS INTERNATIONAL INC ABS		09/15/2021	Various		20,406,119	20,000,000	19,902,400	19,914,976		3,585		3,585		19,918,561		487,558	487,558	106,667	05/01/2025
718172-CQ-0	PHILIP MORRIS INTERNATIONAL INC ABS		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,118,976	10,000,000	9,966,500	9,973,841		7,058		7,058		9,980,899		138,076	138,076	90,313	05/01/2023
718546-AW-4	PHILLIPS 66		06/17/2021	BARCLAYS		6,701,901	6,837,000	6,790,850	6,792,591		1,893		1,893		6,794,484		(92,583)	(92,583)	75,948	12/15/2030
72147K-AC-2	PILGRIMS PRIDE CORP		01/12/2021	BANK OF AMERICA/MERRILL LYNCH		20,327,580	19,856,000	20,102,592	19,991,319		(2,429)		(2,429)		19,988,890		338,690	338,690	377,402	03/15/2025
72147K-AE-8	PILGRIMS PRIDE CORP		01/12/2021	BANK OF AMERICA/MERRILL LYNCH		9,126,875	8,500,000	9,009,950	8,967,104		(4,387)		(4,387)		8,962,716		164,159	164,159	144,264	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORP		06/03/2021	BANK OF AMERICA/MERRILL LYNCH		2,015,000	2,000,000	1,979,880			265		265		1,980,145		34,855	34,855	13,931	04/15/2031
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,490,620	1,500,000	1,499,850	1,499,866		7		7		1,499,873		(9,253)	(9,253)	5,742	06/15/2025
724479-AK-6	PITNEY BOWES INC		02/22/2021	CALLED @ 102.829		15,500,435	15,074,000	15,032,396	15,067,288		1,248		1,248		15,068,536		5,464	5,464	714,255	10/01/2021
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		06/17/2021	JPMORGAN CHASE & CO.		931,643	850,000	765,179	768,923		765		765		769,688		161,954	161,954	35,403	02/15/2045
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,095,305	1,000,000	998,460	999,183		38		38		999,221		96,084	96,084	21,442	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		04/01/2021	ALLSTATE MICHIGAN AUTO		996,399	1,000,000	998,010	998,223		42		42		998,265		(1,866)	(1,866)	10,453	12/15/2029
727493-AC-2	PLANTRONICS INC		03/01/2021	Various		8,085,735	8,106,000	8,106,000							8,106,000		(20,265)	(20,265)		03/01/2029
69349L-AG-3	PNC BANK NA		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,293,521	10,000,000	9,510,900	9,877,467		33,589		33,589		9,911,056		382,465	382,465	183,675	11/01/2022
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,013,672	8,500,000	8,464,555	8,468,292		1,624		1,624		8,469,916		543,756	543,756	160,208	10/22/2029
69353R-FP-8	PNC BANK NATIONAL ASSOCIATION		07/22/2021	Various		11,543,056	11,500,000	11,500,000	11,500,000						11,500,000		43,056	43,056	208,196	07/22/2022
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,999,792	7,500,000	7,485,675	7,488,410		1,003		1,003		7,489,413		510,378	510,378	185,914	07/23/2026
737446-AK-0	POST HOLDINGS INC		02/24/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		5,216,000	5,000,000	5,157,500	5,147,183		(5,706)		(5,706)		5,141,477		74,523	74,523	131,944	08/15/2026
737446-AM-6	POST HOLDINGS INC		08/17/2021	BNP CAPITAL MARKETS		1,820,000	1,750,000	1,837,500	1,830,670		(16,296)		(16,296)		1,814,373		5,627	5,627	97,271	03/01/2027
737446-AP-9	POST HOLDINGS INC		06/01/2021	Various		7,549,743	7,067,000	7,075,675	7,074,425		(376)		(376)		7,074,048		475,694	475,694	177,454	12/15/2029
737446-AQ-7	POST HOLDINGS INC		04/29/2021	Various		8,692,500	8,625,000	8,820,480	8,804,908	6,759	(8,174)		(1,415)		8,803,493		(110,993)	(110,993)	208,992	04/15/2030
73900L-AA-9	POWDR CORP		03/11/2021	Various		8,367,888	7,955,000	8,156,000	8,143,928		(9,135)		(9,135)		8,134,794		233,094	233,094	285,090	08/01/2025
693506-BU-0	PPG INDUSTRIES INC		10/08/2021	BARCLAYS		6,935,110	7,000,000	6,960,240			4,671		4,671		6,964,911		(29,801)	(29,801)	51,100	03/15/2026
69352P-AD-5	PPL CAPITAL FUNDING INC		06/30/2021	Various		8,606,847	8,317,000	8,736,174	8,585,328		(90,832)		(90,832)		8,494,496		(137,159)	(137,159)	438,722	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC		05/18/2021	U.S. BANCORP		6,024,808	5,800,000	6,077,530	5,995,573		(38,877)		(38,877)		5,956,696		68,112	68,112	95,297	12/01/2022
74039F-30-4	PPTT 2006-A GS CLASS B ABS		11/15/2021	Various		(571)	15										(571)	(571)		08/14/2026
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		11/17/2021	Various		620	1,204										620	620		11/15/2026
740212-AL-9	PRECISION DRILLING CORPORATION	A	01/29/2021	RBC DOMINION SECURITIES		775,000	800,000	800,000	696,000	104,000			104,000		800,000		(25,000)	(25,000)	31,192	01/15/2026
741531-FA-0	PRICOA GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		12,802,323	12,000,000	11,998,920	11,999,402		111		111		11,999,513		802,809	802,809	350,635	09/01/2023
74153W-CN-7	PRICOA GLOBAL FUNDING I		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,387,256	15,000,000	14,984,550	14,994,465		1,627		1,627		14,996,092		391,164	391,164	290,835	09/21/2022
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING I		05/06/2021	Various		12,022,685	12,000,000	11,990,160	11,991,159		529		529		11,991,688		30,997	30,997	44,583	06/23/2025
74368C-AH-7	PROTECTIVE LIFE GLOBAL FUNDING		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,255,723	10,000,000	10,000,000	10,000,000						10,000,000		255,723	255,723	228,013	08/22/2022
74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING		03/25/2021	THE ALLSTATE CORPORATION		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				151,751	04/15/2024
69362B-BB-7	PSEG POWER LLC		05/17/2021	ASSIGNMENT OF SECURITIES		8,500,000	8,500,000	8,484,615	8,498,506		1,239		1,239		8,499,745		255	255	107,667	06/15/2021
69362B-BC-5	PSEG POWER LLC		03/11/2021	MIZUHO SECURITIES USA INC.		9,634,320	9,000,000	8,995,230	8,997,575		198		198		8,997,773		636,547	636,547	100,100	06/01/2023
744448-CF-6	PUBLIC SERVICE COMPANY OF COLORADO		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,467,113	6,397,000	6,336,612	6,377,015		7,356		7,356		6,384,371		82,741	82,741	133,937	09/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL		06/01/2021	Various		11,177,541	11,000,000	13,908,510	11,293,388		(164,297)		(164,297)		11,129,091		48,451	48,451	322,208	06/01/2021
744560-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO		12/09/2021	GOLDMAN, SACHS & CO.		5,285,700	5,000,000	4,985,350	4,990,164		1,349		1,349		4,991,513		294,187	294,187	161,667	05/15/2027
744573-AK-2	PUBLIC SERVICE ENTERPRISE GROUP IN		07/01/2021	Various		10,056,316	10,000,000	9,981,000	9,996,560		1,797		1,797		9,998,357		57,959	57,959	117,000	11/15/2021
744573-AL-0	PUBLIC SERVICE ENTERPRISE GROUP IN		04/06/2021	Various		29,913,054	28,950,000	28,913,234	28,935,728		1,792		1,792		28,937,520		975,534	975,534	282,251	11/15/2022
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN		08/20/2021	ALLSTATE LIFE INSURANCE CO		10,670,690	10,100,000	10,095,253	10,096,665		590		590		10,097,255		573,435	573,435	197,616	06/15/2024
745310-AD-4	PUGET ENERGY INC		09/01/2021	MATURED		9,125,000	9,125,000	9,606,250	9,166,562		(41,562)		(41,562)		9,125,000				547,500	09/01/2021
745867-AP-6	PULTE HOMES INC		09/29/2021	DEUTSCHE BANK AG		4,019,675	3,054,000	3,150,755	3,132,041		(3,266)		(3,266)		3,128,775		890,900	890,900	170,897	05/15/2033
74733V-AD-2	QEP RESOURCES INC		01/29/2021	JPMORGAN CHASE & CO.		2,005,885	1,799,000	1,540,394	1,579,919		2,896		2,896		1,582,815		423,070	423,070	42,445	03/01/2026
74736K-AH-4	QORVO INC		03/19/2021	Various		4,262,500	4,000,000	4,275,372	4,264,099		(10,391)		(10,391)		4,253,708		8,792	8,792	75,043	10/15/2029
74736K-AJ-0	QORVO INC		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,912,500	5,000,000	5,000,000	5,000,000						5,000,000		(87,500)	(87,500)	75,938	04/01/2031
74759B-AF-0	QTS REALTY TRUST INC		08/25/2021	Various		13,419,469	12,775,000	12,752,500	12,753,063		1,295		1,295		12,754,358		665,111	665,111	374,587	10/01/2028
747525-BK-8	QUALCOMM INCORPORATED		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,121,609	5,000,000	4,979,800	4,980,974		1,152		1,152		4,982,126		139,483	139,483	79,550	05/20/2030
747525-BL-6	QUALCOMM INCORPORATED		01/07/2021	EXCHANGE		6,075,658	6,260,000	6,066,372	6,075,266		392		392		6,075,658				10,625	05/20/2028
747525-BM-4	QUALCOMM INCORPORATED		01/07/2021	EXCHANGE		22,890,109	24,264,000	22,848,074	22,888,332		1,777		1,777		22,890,109				52,269	05/20/2032
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED		03/05/2021	Jane Street Execution Services, LLC		3,681,696	3,200,000	3,190,624	3,191,986		150		150		3,192,136		489,560	489,560	25,760	06/30/2029
74841C-AB-7	QUICKEN LOANS LLC		08/30/2021	STIFEL CAPITAL MARKETS		4,070,000	4,000,000	4,000,000	4,000,000						4,000,000		70,000	70,000	149,403	03/01/2031
75026J-AC-4	RADIATE HOLDCO LLC / RADIATE FINAN		02/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,100,000	4,000,000	4,000,000	4,000,000						4,000,000		100,000	100,000	68,000	09/15/2026
731572-AA-1	RALPH LAUREN CORP		04/06/2021	TD SECURITIES		9,136,890	9,000,000	8,989,200	8,992,230		1,425		1,425		8,993,656		143,234	143,234	48,025	06/15/2022
731572-AB-9	RALPH LAUREN CORP		03/23/2021	BNP CAPITAL MARKETS		2,325,960	2,250,000	2,227,388	2,228,511		461		461		2,228,971		96,989	96,989	18,438	06/15/2030
751212-AC-5	RALPH LAUREN CORP		12/09/2021	Various		8,666,316	7,935,000	7,896,991	7,908,688		2,589		2,589		7,911,277		755,039	755,039	236,446	09/15/2025
75281A-BG-3	RANGE RESOURCES CORPORATION		03/23/2021	GOLDMAN, SACHS & CO.		2,469,630	2,292,000	2,314,425	2,307,525	6,738	(1,106)		5,632		2,313,157		156,473	156,473	137,807	02/01/2026
75513E-CE-9	RAYTHEON TECHNOLOGIES CORPORATION		05/07/2021	Various		17,328,283	17,000,000	16,984,531	16,985,201		4,204		4,204		16,989,405		338,878	338,878	305,114	03/15/2022
75513E-CG-4	RAYTHEON TECHNOLOGIES CORPORATION		04/16/2021	FIFTH THIRD SECURITIES, INC.		9,184,714	8,600,000	8,580,138	8,580,459		1,742		1,742		8,582,201		602,513	602,513	163,591	03/15/2024
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICE	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		11,264,577	11,083,000	11,072,582	11,079,782		1,332		1,332		11,081,114		183,463	183,463	167,946	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	D	03/25/2021	THE ALLSTATE CORPORATION		24,962,338	25,000,000	24,925,100	24,959,757		2,581		2,581		24,962,338				169,965	06/26/2024
75625Q-AF-6	RECKITT BENCKISER TREASURY SERVICE	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,021,372	5,000,000	5,000,000	5,000,000						5,000,000		21,372	21,372	24,720	06/24/2022
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		04/14/2021	Various		6,812,376	7,299,000	7,291,555	7,291,817		198		198		7,292,016		(479,640)	(479,640)	86,574	09/15/2030
75886F-AF-4	REGENERON PHARMACEUTICALS INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,585,148	5,000,000	4,985,750	4,985,867		162		162		4,986,030		(400,881)	(400,881)	127,867	09/15/2050
7591EP-AP-5	REGIONS FINANCIAL CORPORATION		08/23/2021	Various		18,164,494	16,922,000	16,913,267	16,916,978		597		597		16,917,575		702,530	702,530	1,007,906	08/14/2023
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION		08/24/2021	PNC CAPITAL MARKETS LLC		12,519,430	12,000,000	11,963,400	11,967,713		4,601		4,601		11,972,314		547,116	547,116	208,188	05/18/2025
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND		03/25/2021	THE ALLSTATE CORPORATION		5,996,901	6,000,000	5,994,960	5,996,512		389		389		5,996,901				87,433	01/21/2023
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND		04/07/2021	Various		5,799,025	5,500,000	5,484,710	5,486,604		554		554		5,487,159		311,866	311,866	108,243	01/21/2027
74949L-AB-8	RELX CAPITAL INC		08/26/2021	Various		35,228,055	33,601,000	34,755,429	34,436,205		(178,471)		(178,471)		34,257,734		970,322	970,322	925,579	03/16/2023
760759-AU-4	REPUBLIC SERVICES INC		08/12/2021	Various		60,679,760	57,588,000	58,621,988	55,965,395		(95,866)		(95,866)		58,364,091		2,315,669	2,315,669	990,722	08/15/2024
760759-AV-2	REPUBLIC SERVICES INC		07/01/2021	Various		40,501,394	40,000,000	39,882,800	39,891,675		4,852		4,852		39,896,528		604,867	604,867	725,279	03/01/2030
760759-AZ-3	REPUBLIC SERVICES INC		07/01/2021	Various		5,697,486	6,000,000	5,996,400	5,996,430		134		134		5,996,563		(299,077)	(299,077)	58,800	02/15/2032
761735-AT-6	REYNOLDS GROUP ISSUER INC		02/14/2021	ASSIGNMENT OF SECURITIES		352,458	348,000	355,395	350,302		(508)		(508)		349,794		(1,794)	(1,794)	14,812	07/15/2023
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		03/22/2021	Various		5,363,003	5,500,000	5,500,000	5,500,000						5,500,000		(136,998)	(136,998)	105,156	10/15/2027
77314E-AA-6	ROCKET SOFTWARE INC		09/22/2021	Various		3,970,000	4,000,000	4,000,000							4,000,000		(30,000)	(30,000)	165,028	02/15/2029
776743-AC-0	ROPER TECHNOLOGIES INC		07/01/2021	Various		9,366,502	9,250,000	9,235,478	9,247,054		1,137		1,137		9,248,191		118,311	118,311	107,664	12/15/2021
776743-AE-6	ROPER TECHNOLOGIES INC		08/20/2021	Various		12,834,092	12,000,000	11,980,560	11,989,138		1,321		1,321		11,990,460		843,633	843,633	279,529	09/15/2023
776743-AJ-5	ROPER TECHNOLOGIES INC		03/09/2021	FIFTH THIRD SECURITIES, INC.		9,675,500	10,000,000	9,887,700	9,893,010		1,988		1,988		9,894,998		(219,498)	(219,498)	39,444	06/30/2030
776743-AN-6	ROPER TECHNOLOGIES INC		09/27/2021	HSBC SECURITIES, INC.		4,823,732	4,889,000	4,882,155	4,882,465		695		695		4,883,160		(59,428)	(59,428)	73,770	09/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78015K-7G-3	ROYAL BANK OF CANADA	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,214,492	10,000,000	9,993,600	9,995,078		1,086		1,086		9,996,165		218,328	218,328	115,067	04/17/2023
780099-CH-8	ROYAL BANK OF SCOTLAND GROUP PLC	D	03/31/2021	TENDER OFFER		4,476,360	4,000,000	4,361,360	4,286,077		(20,064)		(20,064)		4,266,014		210,346	210,346	70,042	05/28/2024
78015K-7C-2	ROYAL BK CANADA TORONTO	A	11/04/2021	Various		21,080,991	20,000,000	19,955,600	19,965,642		1,659		1,659		19,967,301		1,113,690	1,113,690	161,875	11/01/2024
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		08/12/2021	BAIRD (ROBERT W.) & CO. INC.		1,700,000	1,700,000	1,700,000							1,700,000					08/31/2026
78081B-AA-1	ROYALTY PHARMA PLC		08/05/2021	Various		19,415,490	19,500,000	19,367,790	19,382,180		24,423		24,423		19,406,603		8,886	8,886	130,115	09/02/2023
78081B-AB-9	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		19,320,047	19,500,000	19,280,625	19,294,666		25,380		25,380		19,320,047				216,450	09/02/2025
78081B-AC-7	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		14,282,104	14,500,000	14,251,180	14,262,180		19,924		19,924		14,282,104				234,719	09/02/2027
78081B-AD-5	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE		4,407,530	4,500,000	4,399,200	4,402,160		5,370		5,370		4,407,530				91,575	09/02/2030
78081B-AE-3	ROYALTY PHARMA PLC		08/05/2021	Various		9,383,653	9,500,000	9,077,820	9,082,637		5,979		5,979		9,088,616		295,037	295,037	230,908	09/02/2040
78355H-KG-3	RYDER SYSTEM INC		06/09/2021	CANTOR FITZGERALD		15,720,450	15,000,000	14,959,500	14,981,649		3,657		3,657		14,985,305		735,145	735,145	396,667	03/01/2023
78355H-KK-4	RYDER SYSTEM INC		06/16/2021	BNP CAPITAL MARKETS		7,541,800	7,000,000	6,995,660	6,997,400		394		394		6,997,794		544,006	544,006	148,434	12/01/2023
78355H-KL-2	RYDER SYSTEM INC		09/10/2021	Various		12,980,487	12,000,000	11,988,720	11,992,597		779		779		11,993,376		987,111	987,111	281,277	03/18/2024
78409V-AM-6	S&P GLOBAL INC		12/09/2021	Various		8,516,902	8,000,000	7,935,927	7,957,933		4,650		4,650		7,962,584		554,319	554,319	275,398	01/22/2027
78409V-AP-9	S&P GLOBAL INC		02/11/2021	TD SECURITIES		5,362,900	5,000,000	4,991,650	4,992,466		95		95		4,992,561		370,339	370,339	26,042	12/01/2029
78409V-AR-5	S&P GLOBAL INC		02/11/2021	CREDIT SUISSE		3,028,935	3,500,000	3,444,945	3,445,265		104		104		3,445,369		(416,434)	(416,434)	40,921	08/15/2060
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		04/19/2021	Various		5,772,498	5,000,000	5,000,000	5,000,000						5,000,000		772,498	772,498	110,547	05/01/2038
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC		04/15/2021	Various		6,757,265	5,702,000	5,702,000	5,702,000						5,702,000		1,055,265	1,055,265	127,917	05/01/2048
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,128,267	1,000,000	1,118,030	1,060,803		(4,248)		(4,248)		1,056,556		71,711	71,711	21,722	05/15/2024
785592-AW-6	SABINE PASS LIQUEFACTION LLC		02/26/2021	EXCHANGE		8,978,446	9,000,000	8,976,960	8,978,158		288		288		8,978,446				113,625	05/15/2030
78573N-AB-8	SABRE GLBL INC		01/07/2021	ASSIGNMENT OF SECURITIES		1,975,604	1,950,000	1,959,750	1,951,603		(30)		(30)		1,951,573		(1,573)	(1,573)	40,391	11/15/2023
79466L-AF-1	SALESFORCE.COM INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		7,383,858	6,500,000	6,498,375	6,498,760		96		96		6,498,856		885,002	885,002	206,429	04/11/2028
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,872,606	5,000,000	4,991,300	4,991,507		512		512		4,992,019		(119,413)	(119,413)	76,028	10/01/2030
79970Y-AB-1	SANCHEZ ENERGY CORP		06/23/2021	COWEN and COMPANY		32,250	1,720,000	4,300	4,300						4,300		27,950	27,950		06/30/2021
80007R-AG-0	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		3,486,093	3,500,000	3,485,300	3,485,979		114		114		3,486,093				19,991	06/18/2030
80007R-AJ-4	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		14,237,428	14,250,000	14,235,893	14,237,208		220		220		14,237,428				362,504	01/08/2026
80007R-AK-1	SANDS CHINA LTD	D	07/21/2021	Various		4,282,160	4,000,000	3,996,471			256		256		3,996,727		285,433	285,433	70,511	01/08/2026
80106Q-AC-8	SANOFI SA	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		11,580,684	11,000,000	10,985,980	10,992,692		1,829		1,829		10,994,521		586,163	586,163	248,531	06/19/2023
80282K-AS-5	SANTANDER HOLDINGS USA INC		08/11/2021	BANK OF AMERICA/MERRILL LYNCH		9,856,250	9,500,000	9,475,291	9,489,090		3,207		3,207		9,492,297		363,953	363,953	345,431	01/18/2023
80282K-BB-1	SANTANDER HOLDINGS USA INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,070,632	1,000,000	998,040	998,252		92		92		998,344		72,288	72,288	11,404	06/02/2025
80283L-AY-9	SANTANDER UK PLC	D	08/20/2021	Various		34,044,622	33,150,000	33,129,779	33,136,156		3,250		3,250		33,139,406		694,616	694,616	872,760	01/13/2023
78410G-AC-8	SBA COMMUNICATIONS CORP		01/06/2021	EXCHANGE		5,617,978	5,637,000	5,616,315	5,617,940		38		38		5,617,978				85,553	02/15/2027
78410G-AE-4	SBA COMMUNICATIONS CORP		08/18/2021	OPPENHEIMER & CO., INC.		976,250	1,000,000	1,000,000							1,000,000		(23,750)	(23,750)	17,448	02/01/2029
78403D-AL-4	SBA TOWER TRUST ABS		05/14/2021	ASSIGNMENT OF SECURITIES		18,400,000	18,400,000	18,218,366	18,228,247		1,530		1,530		18,229,777		170,223	170,223	246,118	04/15/2047
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		08/18/2021	MORGAN STANLEY		2,386,009	2,297,000	2,297,000	2,297,000						2,297,000		89,009	89,009	99,226	04/01/2028
81180W-BA-8	SEAGATE HDD CAYMAN		12/14/2021	Various		10,658,700	10,795,000	10,795,000	10,795,000						10,795,000		(136,300)	(136,300)	289,112	07/15/2029
81180W-BB-6	SEAGATE HDD CAYMAN		08/31/2021	Various		3,066,188	3,160,000	3,160,000	3,160,000						3,160,000		(93,813)	(93,813)	53,481	07/15/2031
81211K-AU-4	SEALED AIR CORP		11/29/2021	OPPENHEIMER & CO., INC.		3,657,188	3,525,000	3,662,719	3,573,140		(19,029)		(19,029)		3,554,111		103,077	103,077	215,906	04/01/2023
81373P-AA-1	SECURIAN FINANCIAL GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		2,462,740	2,026,000	2,032,017	2,031,756		(55)		(55)		2,031,701		431,039	431,039	71,767	04/15/2048
BAS15F-Z0-8	SELECT REHABILITATION INC		11/30/2020	CANCELLED TRADE						757	(757)									07/31/2022
816851-BG-3	SEMPRA ENERGY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,607,810	1,500,000	1,489,485	1,492,221		244		244		1,492,465		115,345	115,345	34,000	02/01/2028
81728U-AA-2	SENSATA TECHNOLOGIES INC		05/26/2021	JPMORGAN CHASE & CO.		3,230,469	3,125,000	3,145,000	3,142,984		(667)		(667)		3,142,317		88,152	88,152	107,476	02/15/2030
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		2,942,500	2,750,000	2,750,000	2,750,000						2,750,000		192,500	192,500	41,498	06/01/2029
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		06/09/2021	Various		7,575,250	7,800,000	7,829,400	7,828,629		(702)		(702)		7,827,928		(252,678)	(252,678)	180,731	08/15/2030
81783H-AA-3	SEVEN & I HOLDINGS CO LTD	D	09/17/2021	Various		15,195,756	15,000,000	14,999,100	14,999,778		72		72		14,999,850		195,905	195,905	262,417	09/17/2021
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A C		10/20/2021	Various		8,090,316	8,000,000	8,054,000	8,052,940		(8,107)		(8,107)		8,044,833		45,484	45,484	450,722	02/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		4,267,635	4,000,000	3,983,280	3,990,055		2,122		2,122		3,992,176		275,459	275,459	107,722	11/13/2023
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	D	12/09/2021	Various		23,043,964	20,500,000	21,350,290	21,284,522		(85,347)		(85,347)		21,199,175		1,844,789	1,844,789	759,127	11/13/2028
824348-AV-8	SHERWIN-WILLIAMS COMPANY (THE)		07/07/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		3,676,294	3,440,000	3,434,771	3,437,320		392		392		3,437,711		238,582	238,582	65,097	06/01/2024
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)		09/09/2021	GOLDMAN, SACHS & CO.		3,210,358	2,900,000	3,181,590	3,152,066		(25,972)		(25,972)		3,126,095		84,263	84,263	78,373	06/01/2027
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)		09/15/2021	Various		7,508,385	7,000,000	7,325,500	7,299,422		(20,348)		(20,348)		7,279,074		229,311	229,311	211,253	08/15/2029
824348-BL-9	SHERWIN-WILLIAMS COMPANY (THE)		03/24/2021	Various		9,799,990	10,000,000	9,997,900	9,998,046		43		43		9,998,089		(198,099)	(198,099)	82,161	05/15/2030
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		01/22/2021	ASSIGNMENT OF SECURITIES		1,178,340	1,164,000	1,162,743	1,163,808		15		15		1,163,823		177	177	23,575	09/23/2021
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE		08/24/2021	Various		10,509,200	10,000,000	9,998,700	9,999,462		37		37		9,999,499		509,701	509,701	134,167	09/23/2023
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		10,207,524	10,000,000	9,780,600	9,910,520		39,993		39,993		9,950,513		257,011	257,011	211,861	05/27/2022
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,835,731	2,750,000	2,734,490	2,743,738		1,440		1,440		2,745,178		90,553	90,553	51,181	09/15/2023
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	11/16/2021	Various		52,455,442	50,000,000	49,947,000	49,974,277		1,780		1,780		49,976,057		2,479,385	2,479,385	820,313	03/16/2024
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	12/09/2021	Various		10,791,527	10,000,000	9,989,900	9,993,335		794		794		9,994,128		797,398	797,398	374,567	03/16/2027
82845L-AA-8	SILVERSEA CRUISES		06/28/2021	ASSIGNMENT OF SECURITIES		1,893,229	1,827,000	1,872,313	1,848,299		(4,806)		(4,806)		1,843,493		(16,493)	(16,493)	186,544	02/01/2025
829259-BA-7	SINCLAIR TELEVISION GROUP INC		04/19/2021	BANK OF AMERICA/MERRILL LYNCH		1,174,500	1,200,000	1,200,000	1,200,000						1,200,000		(25,500)	(25,500)	18,838	12/01/2030
82967N-AW-8	SIRIUS XM RADIO INC		08/02/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		9,162,550	8,900,000	9,122,625	9,056,332		(24,236)		(24,236)		9,032,097		130,453	130,453	502,294	07/15/2026
82967N-BC-1	SIRIUS XM RADIO INC		08/03/2021	RBC DOMINION SECURITIES		4,668,253	4,273,000	4,319,250	4,311,761		(3,033)		(3,033)		4,308,728		359,524	359,524	257,211	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC		03/22/2021	CANTOR FITZGERALD		4,446,875	4,500,000	4,500,000	4,500,000						4,500,000		(53,125)	(53,125)	145,120	07/01/2030
83001W-AC-8	SIX FLAGS THEME PARKS INC		06/17/2021	Various		1,778,354	1,646,000	1,713,898	1,703,818		(3,657)		(3,657)		1,700,162		78,192	78,192	107,559	07/01/2025
78454L-AN-0	SM ENERGY CO		06/21/2021	BARCLAYS		2,355,513	2,315,000	2,183,363	1,863,575	339,054	7,522		346,576		2,210,151		145,361	145,361	120,669	09/15/2026
83192P-AA-6	SMITH & NEPHEW PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		940,986	1,000,000	1,000,000	1,000,000						1,000,000		(59,014)	(59,014)	9,426	10/14/2030
832248-AY-4	SMITHFIELD FOODS INC		10/15/2021	Various		15,110,506	14,987,000	15,110,596	15,019,714		(18,345)		(18,345)		15,001,370		25,629	25,629	652,668	02/01/2022
832248-BA-5	SMITHFIELD FOODS INC		09/03/2021	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	9,968,400	9,993,772		6,228		6,228		10,000,000				242,917	10/03/2021
83368R-AW-2	SOCIETE GENERALE SA	D	11/12/2021	CREDIT SUISSE		2,579,375	2,500,000	2,488,450	2,489,395		903		903		2,490,298		89,077	89,077	98,750	01/22/2030
83368R-AZ-5	SOCIETE GENERALE SA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		982,339	1,000,000	1,000,000	1,000,000						1,000,000		(17,661)	(17,661)	4,423	12/14/2026
842400-GT-4	SOUTHERN CALIFORNIA EDISON		03/19/2021	Various		13,987,338	14,313,000	15,094,633	15,081,750		(3,427)		(3,427)		15,078,323		(1,090,985)	(1,090,985)	328,365	02/01/2050
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,183,635	2,000,000	2,052,900	2,046,008		(2,346)		(2,346)		2,043,662		139,973	139,973	49,333	08/01/2025
842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		967,654	1,000,000	999,050	999,118		21		21		999,139		(31,485)	(31,485)	7,500	06/01/2030
842434-CM-2	SOUTHERN CALIFORNIA GAS COMPANY		03/25/2021	THE ALLSTATE CORPORATION		15,193,783	15,000,000	15,390,150	15,206,123		(12,340)		(12,340)		15,193,783				249,375	09/15/2024
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPANY		03/26/2021	Various		25,626,800	25,000,000	26,748,400	26,615,057		(34,609)		(34,609)		26,580,448		(953,648)	(953,648)	400,562	02/01/2030
842587-CV-7	SOUTHERN CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,070,135	1,000,000	1,062,630	1,056,069		(2,414)		(2,414)		1,053,656		16,479	16,479	24,375	07/01/2026
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORPO		07/01/2021	Various		9,447,091	10,000,000	9,967,000	9,968,046		1,337		1,337		9,969,383		(522,292)	(522,292)	143,306	01/15/2031
845011-AC-9	SOUTHWEST GAS CORP		08/20/2021	Various		5,126,717	5,000,000	4,993,700	4,994,025		216		216		4,994,240		132,477	132,477	46,330	06/15/2030
845467-AP-4	SOUTHWESTERN ENERGY COMPANY		03/24/2021	JPMORGAN CHASE & CO.		1,713,675	1,565,000	1,565,000	1,565,000						1,565,000		148,675	148,675	76,093	09/15/2028
7846EL-AC-1	SPCM SA	D	09/20/2021	ASSIGNMENT OF SECURITIES		2,911,263	2,859,000	2,984,081	2,940,259		(33,729)		(33,729)		2,906,530		(47,530)	(47,530)	193,575	09/15/2025
84779M-AA-2	SPEEDWAY MOTORSPORTS INC		03/19/2021	SUNTRUST INVESTMENT SERVICES, INC.		1,985,260	2,000,000	2,000,000	1,980,000	20,000			20,000		2,000,000		(14,740)	(14,740)	38,458	11/01/2027
85205T-AM-2	SPIRIT AEROSYSTEMS INC		05/26/2021	Various		9,192,088	8,724,000	8,750,714	8,748,949		(2,769)		(2,769)		8,746,181		445,907	445,907	254,260	01/15/2025
84859B-AA-9	SPIRIT IP CAYMAN LTD		08/06/2021	Various		9,932,992	9,028,002	9,365,694	9,344,575		(35,140)		(35,140)		9,309,435		173,317	173,317	985,690	09/20/2025
85172F-AK-5	SPRINGLEAF FINANCE CORP		12/10/2021	ASSIGNMENT OF SECURITIES		6,769,550	6,617,000	6,807,237	6,701,807		(57,640)		(57,640)		6,644,167		(27,167)	(27,167)	585,986	05/15/2022
85172F-AQ-2	SPRINGLEAF FINANCE CORP		08/09/2021	Jane Street Execution Services, LLC		507,159	444,000	459,540	457,114		(1,021)		(1,021)		456,094		51,065	51,065	31,539	01/15/2028
85172F-AS-8	SPRINGLEAF FINANCE CORP		11/24/2021	MIZUHO SECURITIES USA INC.		4,018,215	3,706,000	3,704,785	3,704,909		192		192		3,705,100		313,115	313,115	296,511	06/01/2025
852060-AD-4	SPRINT CAPITAL CORP		03/11/2021	GOLDMAN, SACHS & CO.		2,475,600	2,000,000	2,073,750	1,986,869		261		261		1,987,130		488,470	488,470	45,833	11/15/2028
852060-AT-9	SPRINT CAPITAL CORPORATION		03/11/2021	GOLDMAN, SACHS & CO.		2,150,327	1,465,000	1,730,188	1,639,656		(2,126)		(2,126)		1,637,530		512,797	512,797	64,094	03/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85207U-AK-1	SPRINT CORP		03/16/2021	Various		11,516,950	9,500,000	9,600,000	9,560,782		(2,510)		(2,510)		9,558,272		1,958,678	1,958,678	392,264	03/01/2026
85208N-AD-2	SPRINT SPECTRUM CO LLC		12/20/2021	SCHEDULED REDEMPTION		2,362,500	2,362,500	2,362,500	2,362,500						2,362,500				102,607	03/20/2025
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		08/20/2021	Various		6,951,563	6,951,563	6,875,918	6,905,943		20,686		20,686		6,926,629		24,933	24,933	110,298	03/20/2023
78469X-AE-7	SPX FLOW INC		09/02/2021	ASSIGNMENT OF SECURITIES		12,321,679	11,970,000	12,079,325	12,042,352		(16,711)		(16,711)		12,025,641		(55,641)	(55,641)	1,088,125	08/15/2026
78471R-AC-0	SRS DISTRIBUTION INC		11/19/2021	BANK OF AMERICA/MERRILL LYNCH		508,750	500,000	500,000							500,000		8,750	8,750	14,377	07/01/2029
853496-AG-2	STANDARD INDUSTRIES INC		08/18/2021	Various		8,782,350	8,650,000	8,650,000	8,650,000						8,650,000		132,350	132,350	357,756	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC		04/26/2021	Various		4,805,000	5,000,000	4,946,000	4,947,183		1,435		1,435		4,948,618		(143,618)	(143,618)	95,156	01/15/2031
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		08/19/2021	Various		9,712,320	9,428,000	9,565,743	9,534,602		(23,099)		(23,099)		9,511,503		200,817	200,817	411,310	02/15/2027
854502-AH-4	STANLEY BLACK & DECKER INC		12/09/2021	GOLDMAN, SACHS & CO.		3,426,120	3,000,000	2,997,780	2,998,181		189		189		2,998,370		427,750	427,750	137,417	11/15/2028
855244-AK-5	STARBUCKS CORP		09/14/2021	WELLS FARGO		5,295,150	5,000,000	5,202,950	5,177,116		(22,060)		(22,060)		5,155,056		140,094	140,094	92,215	06/15/2026
855244-AN-9	STARBUCKS CORPORATION		05/07/2021	Various		15,711,636	15,000,000	14,995,200	14,997,833		338		338		14,998,171		713,465	713,465	316,639	03/01/2023
855244-AQ-2	STARBUCKS CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,101,842	1,000,000	999,080	999,367		32		32		999,398		102,443	102,443	23,856	08/15/2025
855244-AV-1	STARBUCKS CORPORATION		09/21/2021	Various		15,884,387	15,381,000	15,506,077	12,454,376		(15,253)		(15,253)		15,496,326		388,061	388,061	310,851	03/12/2027
855244-AW-9	STARBUCKS CORPORATION		09/20/2021	Various		18,724,035	18,500,000	18,369,990	18,378,872		5,921		5,921		18,384,793		339,242	339,242	343,023	03/12/2030
855244-AZ-2	STARBUCKS CORPORATION		07/01/2021	Various		10,315,604	10,000,000	9,972,500	9,973,993		1,065		1,065		9,975,058		340,545	340,545	149,175	11/15/2030
85571B-AG-0	STARWOOD PROPERTY TRUST INC		01/15/2021	CANTOR FITZGERALD		2,419,440	2,372,000	2,444,030	2,401,101		(1,594)		(1,594)		2,399,508		19,932	19,932	11,531	12/15/2021
85571B-AL-9	STARWOOD PROPERTY TRUST INC		10/07/2021	Various		16,184,287	15,602,000	15,674,997	15,655,238		(6,747)		(6,747)		15,648,491		535,796	535,796	559,254	03/15/2025
857477-AN-3	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,428,992	5,000,000	4,994,900	4,997,780		338		338		4,998,118		430,874	430,874	111,833	12/16/2024
857477-BC-6	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		26,833,680	25,000,000	25,000,000	25,000,000						25,000,000		1,833,680	1,833,680	673,911	12/03/2024
857477-BE-2	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		16,279,913	15,500,000	15,500,000	15,500,000						15,500,000		779,913	779,913	292,910	11/01/2025
857477-BF-9	STATE STREET CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,446,536	6,000,000	6,000,000	6,000,000						6,000,000		446,536	446,536	144,141	11/01/2034
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		04/17/2021	Various		14,283	32,240	1,128	1,128	1,128			1,128		1,128		13,155	13,155		04/17/2022
858119-BK-5	STEEL DYNAMICS INC		03/19/2021	FIFTH THIRD SECURITIES, INC.		5,005,218	4,700,000	4,787,367	4,780,451		(1,696)		(1,696)		4,778,755		226,463	226,463	71,166	04/15/2030
858119-BM-1	STEEL DYNAMICS INC		10/08/2021	BARCLAYS		4,753,125	4,500,000	4,453,200	4,455,322		2,976		2,976		4,458,298		294,827	294,827	198,250	01/15/2031
858119-BP-4	STEEL DYNAMICS INC		08/20/2021	Various		4,542,783	4,625,000	4,455,401	4,456,145		1,482		1,482		4,457,627		85,156	85,156	101,928	10/15/2050
858155-AE-4	STEELCASE INC.		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,805,578	5,000,000	4,960,650	4,966,829		1,778		1,778		4,968,607		836,971	836,971	251,125	01/18/2029
858912-AF-5	STERICYCLE INC		01/06/2021	CANTOR FITZGERALD		1,556,250	1,500,000	1,500,000	1,500,000						1,500,000		56,250	56,250	38,745	07/15/2024
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		04/17/2021	Various		103,769	234,204	8,197	8,197	8,197			8,197		8,197		95,572	95,572		04/17/2022
863667-AM-3	STRYKER CORP		03/15/2021	MATURED		2,300,000	2,300,000	2,305,701	2,300,248		(248)		(248)		2,300,000				30,188	03/15/2021
863667-BA-8	STRYKER CORPORATION		12/09/2021	Various		40,185,455	40,500,000	40,416,430	40,425,726		13,647		13,647		40,439,372		(253,918)	(253,918)	416,444	06/15/2025
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		05/24/2021	Various		5,543,942	5,433,000	5,310,758	5,342,342		7,689		7,689		5,350,030		30,921	30,921	391,214	03/01/2025
86562M-AH-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D	04/06/2021	BARCLAYS		8,599,450	8,500,000	8,500,000	8,500,000						8,500,000		99,450	99,450	97,443	10/19/2021
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		15,579,186	15,000,000	15,000,000	15,000,000						15,000,000		579,186	579,186	503,300	01/17/2023
86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2021	THE ALLSTATE CORPORATION		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				138,301	07/19/2023
86562M-BM-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2021	THE ALLSTATE CORPORATION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				93,237	07/16/2024
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2021	THE ALLSTATE CORPORATION		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				151,300	09/27/2024
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,000,082	2,000,000	2,000,000	2,000,000						2,000,000		82	82	21,537	07/08/2025
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/20/2021	Various		7,046,831	7,000,000	7,000,000	7,000,000						7,000,000		46,831	46,831	90,407	07/08/2030
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/12/2021	Various		(237,390)											(237,390)	(237,390)		01/12/2026
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO		03/05/2021	ASSIGNMENT OF SECURITIES		14,586,000	14,586,000	14,598,392	14,590,302		(2,868)		(2,868)		14,587,434		(1,434)	(1,434)	274,541	04/01/2021
86765L-AR-8	SUNOCO LP / SUNOCO FINANCE CORP		07/07/2021	EXCHANGE		2,410,000	2,410,000	2,410,000	2,410,000						2,410,000				67,179	05/15/2029
86787E-AX-5	SUNTRUST BANK		03/09/2021	TD SECURITIES		14,164,920	14,000,000	14,000,000	14,000,000						14,000,000		164,920	164,920	298,254	08/02/2022
86787E-AY-3	SUNTRUST BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,315,667	5,000,000	5,000,000	5,000,000						5,000,000		315,667	315,667	193,673	08/02/2024
86787E-BB-2	SUNTRUST BANK		11/03/2021	Various		5,375,489	4,800,000	4,797,072	4,797,895		92		92		4,797,987		577,501	577,501	76,680	11/03/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86787E-BC-0	SUNTRUST BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		13,326,160	12,500,000	12,495,875	12,497,265		513		513		12,497,778		828,382	828,382	354,444	04/01/2024
86787E-AV-9	SUNTRUST BANK/ATLANTA GA		08/20/2021	ALLSTATE LIFE INSURANCE CO		19,867,632	19,166,668	19,102,268	19,138,608		8,368		8,368		19,146,975		720,657	720,657	316,250	02/02/2023
867914-BM-4	SUNTRUST BANKS INC		01/20/2021	U.S. BANCORP		11,043,540	10,800,000	10,786,176	10,796,965		162		162		10,797,127		246,413	246,413	141,750	01/27/2022
86881W-AD-4	SURGERY CENTER HOLDINGS INC		02/16/2021	JEFFERIES & COMPANY, INC.		528,343	475,000	478,563	478,219		(107)		(107)		478,112		50,230	50,230	16,097	04/15/2027
86960B-AT-9	SVENSKA HANDELSBANKEN AB	D	05/24/2021	MATURED		6,000,000	6,000,000	5,993,220	5,999,064		936		936		6,000,000				100,500	05/24/2021
87166F-AA-1	SYNCHRONY BANK		07/07/2021	JPMORGAN CHASE & CO.		8,791,522	8,600,000	8,563,106	8,588,689		4,002		4,002		8,592,691		198,831	198,831	146,200	06/15/2022
87166B-AA-0	SYNEOS HEALTH INC		05/03/2021	Various		5,213,975	5,300,000	5,300,000	5,300,000						5,300,000		(86,025)	(86,025)	83,591	01/15/2029
874060-AC-0	TAKEDA PHARMACEUTICAL CO LTD	D	05/17/2021	Various		15,247,800	15,000,000	14,987,250	14,996,907		707		707		14,997,613		2,387	2,387	502,804	01/18/2022
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	03/22/2021	MIZUHO SECURITIES USA INC.		5,758,740	6,000,000	5,988,240	5,988,764		254		254		5,989,019		(230,279)	(230,279)	87,125	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	D	07/01/2021	Various		7,541,933	7,500,000	7,500,000	7,500,000						7,500,000		41,933	41,933	212,254	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	D	07/01/2021	Various		12,530,260	12,500,000	12,500,000	12,500,000						12,500,000		30,260	30,260	369,755	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		2,591,552	2,500,000	2,500,000	2,500,000						2,500,000		91,552	91,552	84,797	07/09/2060
87422V-AA-6	TALEN ENERGY SUPPLY LLC		09/13/2021	CREDIT SUISSE		632,188	1,445,000	1,394,979	1,173,600	223,688	5,133		228,821		1,406,571		(774,384)	(774,384)	74,096	06/01/2025
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		04/06/2021	Various		2,930,275	2,875,000	2,910,938	2,909,639		(3,860)		(3,860)		2,905,779		(2,234)	(2,234)	104,460	09/15/2024
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		04/14/2021	Various		15,709,563	15,900,000	15,915,000	15,914,965		(435)		(435)		15,914,529		(204,967)	(204,967)	275,096	12/31/2030
87612B-AP-7	TARGA RESOURCES PARTNERS LP		04/12/2021	Penserra Securities LLC		4,107,790	4,100,000	4,102,000	4,099,420		(562)		(562)		4,098,858		8,932	8,932	71,636	11/15/2023
87612B-BB-7	TARGA RESOURCES PARTNERS LP		01/19/2021	CANTOR FITZGERALD		1,921,425	1,870,000	1,886,629	1,881,557		(141)		(141)		1,881,416		40,009	40,009	45,257	02/01/2025
87612B-BG-6	TARGA RESOURCES PARTNERS LP		04/15/2021	Various		12,190,115	11,641,000	11,579,041	11,590,191		1,003		1,003		11,591,194		598,921	598,921	426,375	01/15/2028
87612B-BN-1	TARGA RESOURCES PARTNERS LP		04/05/2021	Various		15,415,000	14,000,000	15,124,401	14,983,304		(37,679)		(37,679)		14,945,626		469,374	469,374	678,715	01/15/2029
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		03/31/2021	Various		3,789,396	3,610,000	3,610,000	3,610,000						3,610,000		179,396	179,396	116,860	03/01/2030
87612B-BT-8	TARGA RESOURCES PARTNERS LP		06/17/2021	Various		2,439,375	2,602,000	2,602,000	2,602,000						2,602,000		(162,625)	(162,625)	16,768	01/15/2032
87612E-BH-8	TARGET CORPORATION		02/10/2021	GOLDMAN, SACHS & CO.		1,767,666	1,541,000	1,540,846	1,540,869		2		2		1,540,871		226,795	226,795	16,903	04/15/2029
87612E-BL-9	TARGET CORPORATION		02/22/2021	JPMORGAN CHASE & CO.		9,000,310	8,500,000	8,485,890	8,487,891		396		396		8,488,287		512,023	512,023	68,531	04/15/2025
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		05/20/2021	WELLS FARGO		4,811,520	4,296,000	4,296,000	4,296,000						4,296,000		515,520	515,520	111,472	06/15/2027
878744-AB-7	TECK RESOURCES LIMITED	A	09/29/2021	JPMORGAN CHASE & CO.		2,987,500	2,500,000	2,331,250	2,345,234		2,909		2,909		2,348,144		639,356	639,356	140,833	03/01/2042
87901J-AE-5	TEGNA INC		03/11/2021	GOLDMAN, SACHS & CO.		7,098,350	7,000,000	6,996,500	6,989,262	7,564	(1,030)		6,534		6,995,797		102,553	102,553	161,875	03/15/2028
87901J-AF-2	TEGNA INC		03/11/2021	Various		10,524,125	9,900,000	9,985,380	9,981,247		(3,542)		(3,542)		9,977,705		546,420	546,420	226,430	03/15/2026
87938W-AR-4	TELEFONICA EMISIONES SAU	D	08/02/2021	ASSIGNMENT OF SECURITIES		11,993,752	11,230,000	12,121,662	11,921,856		(171,896)		(171,896)		11,749,960		(519,960)	(519,960)	1,155,788	04/27/2023
87971M-BD-4	TELUS CORPORATION	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,326,952	4,978,000	5,167,662	5,145,752		(13,571)		(13,571)		5,132,181		194,771	194,771	56,080	02/16/2027
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		02/08/2021	ASSIGNMENT OF SECURITIES		4,488,230	4,426,000	4,648,560	4,464,702		(3,137)		(3,137)		4,461,565		(35,565)	(35,565)	131,736	10/15/2023
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC		03/10/2021	CANTOR FITZGERALD		2,660,985	2,571,000	2,660,985	2,615,917		(2,377)		(2,377)		2,613,539		47,446	47,446	34,173	06/15/2026
88033G-CU-2	TENET HEALTHCARE CORP		06/17/2021	ASSIGNMENT OF SECURITIES		555,020	548,000	550,740	549,353		(458)		(458)		548,895		(895)	(895)	24,651	05/01/2025
88033G-CS-7	TENET HEALTHCARE CORPORATION		05/18/2021	GOLDMAN, SACHS & CO.		9,333,225	9,218,000	9,229,352	9,223,642		(1,382)		(1,382)		9,222,259		110,966	110,966	361,198	07/15/2024
88033G-DL-1	TENET HEALTHCARE CORPORATION		06/07/2021	GOLDMAN, SACHS & CO.		3,003,750	3,000,000	3,000,000							3,000,000		3,750	3,750	2,479	06/01/2029
880349-AS-4	TENNECO INC		04/15/2021	JPMORGAN CHASE & CO.		3,616,000	3,200,000	3,314,000	3,313,109		(3,199)		(3,199)		3,309,911		306,089	306,089	97,300	01/15/2029
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		995,017	1,000,000	998,010	998,158		44		44		998,202		(3,185)	(3,185)	16,917	03/01/2030
883203-CB-5	TEXTRON INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,015,023	1,000,000	995,230	995,548		103		103		995,651		19,372	19,372	10,000	06/01/2030
27409L-AE-3	THE EAST OHIO GAS COMPANY		04/08/2021	Various		3,129,643	3,375,000	3,326,940	3,327,475		250		250		3,327,725		(198,083)	(198,083)	29,740	06/15/2050
884903-BQ-7	THOMSON REUTERS CORP	A	08/20/2021	ALLSTATE LIFE INSURANCE CO		8,464,023	7,883,000	8,502,446	8,365,732		(103,644)		(103,644)		8,262,088		201,935	201,935	251,402	11/23/2023
87271Q-AA-9	TIA_2017 1A E CLO		03/18/2021	ASSIGNMENT OF SECURITIES		3,750,000	3,750,000	2,775,000	3,026,063		52,026		52,026		3,078,089		671,911	671,911	94,220	04/20/2029
87249T-AE-4	TICP 2018-IIA A2 CLO		03/16/2021	Various		9,286,584	9,300,000	8,867,550	8,943,472		11,670		11,670		8,955,143		331,441	331,441	48,201	04/20/2028
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	05/25/2021	CALLED @ 100.000		3,965,445	3,962,669	3,907,370	2,741,720	1,006,140	4		1,006,144	73,069	3,907,407	55,235	28	55,262	220,307	03/01/2024
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	05/25/2021	Various		8,692,930	8,690,154	8,571,079	6,089,170	2,234,432	1		2,234,433	162,280	8,571,091	121,830	9	121,839	770,461	03/01/2024
872540-AR-0	TJX COMPANIES INC		06/04/2021	ASSIGNMENT OF SECURITIES		11,001,908	10,000,000	9,959,600	9,965,171		3,218		3,218		9,968,389		31,611	31,611	1,224,547	04/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87254Q-AS-8	TJX COMPANIES INC		06/04/2021	ASSIGNMENT OF SECURITIES		5,668,256	5,000,000	4,996,550	4,996,876		189		189		4,997,065		2,935	2,935	787,527	04/15/2027
87264A-BP-9	T-MOBILE US INC		05/26/2021	EXCHANGE		10,498,999	10,500,000	10,498,950	10,498,965		34		34		10,498,999				136,500	11/15/2031
87264A-BQ-7	T-MOBILE US INC		05/26/2021	EXCHANGE		7,680,493	7,700,000	7,680,365	7,680,404		90		90		7,680,493				160,160	11/15/2060
87264A-AV-7	T-MOBILE USA INC		03/11/2021	GOLDMAN, SACHS & CO.		13,686,400	13,000,000	12,852,500	12,848,165		3,639		3,639		12,851,804		834,596	834,596	384,222	02/01/2028
87264A-BA-2	T-MOBILE USA INC		05/26/2021	Various		29,962,470	29,500,000	29,984,115	29,920,522		(37,650)		(37,650)		29,882,871		79,598	79,598	628,493	04/15/2025
87264A-BC-8	T-MOBILE USA INC		05/26/2021	EXCHANGE		4,998,160	5,000,000	4,997,850	4,998,048		112		112		4,998,160				115,104	04/15/2027
87264A-BG-9	T-MOBILE USA INC		05/26/2021	Various		18,465,475	18,500,000	18,468,920	18,471,671		2,105		2,105		18,473,776		(8,301)	(8,301)	253,625	02/15/2026
87264A-BH-7	T-MOBILE USA INC		05/26/2021	EXCHANGE		24,703,513	24,500,000	24,720,655	24,715,035		(11,522)		(11,522)		24,703,513				463,186	02/15/2028
87264A-BJ-3	T-MOBILE USA INC		05/26/2021	EXCHANGE		2,081,552	2,000,000	2,086,360	2,084,591		(3,039)		(3,039)		2,081,552				47,033	02/15/2031
87264A-BK-0	T-MOBILE USA INC		04/19/2021	Various		9,793,004	10,400,000	10,293,219	10,293,972		1,152		1,152		10,295,124		(502,120)	(502,120)	168,100	02/15/2041
87264A-BM-6	T-MOBILE USA INC		05/26/2021	Various		4,927,623	5,000,000	4,989,650	4,989,697		76		76		4,989,773		(62,151)	(62,151)	101,383	02/15/2051
87261Q-AB-9	TMS INTERNATIONAL CORP		04/06/2021	CREDIT SUISSE		5,895,075	5,682,000	5,084,070	5,179,147		23,066		23,066		5,202,214		692,861	692,861	265,476	08/15/2025
88947E-AS-9	TOLL BROTHERS FINANCE CORP.		04/05/2021	BANK OF AMERICA/MERRILL LYNCH		5,657,500	5,000,000	5,005,000	5,005,168		(220)		(220)		5,004,948		652,552	652,552	128,781	03/15/2027
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		04/05/2021	CANTOR FITZGERALD		8,197,575	7,538,000	7,012,088	7,110,094		13,259		13,259		7,123,353		1,074,222	1,074,222	211,315	02/15/2028
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		01/04/2021	JEFFERIES & COMPANY, INC.		4,340,000	4,000,000	3,940,000	3,945,934		71		71		3,946,005		393,995	393,995	27,444	11/01/2029
89055F-AA-1	TOPBUILD CORP		02/25/2021	Various		26,228,916	25,362,000	25,081,129	25,126,302		2,573		2,573		25,128,875		1,100,041	1,100,041	455,723	05/01/2026
89055F-AB-9	TOPBUILD CORP		08/10/2021	JPMORGAN CHASE & CO.		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000	29,604	03/15/2029
89114Q-CH-9	TORONTO-DOMINION BANK/THE	A	05/06/2021	KEYCORP		4,032,960	4,000,000	3,999,800	3,999,822		14		14		3,999,836		33,124	33,124	18,911	06/12/2025
89114Q-CK-2	TORONTO-DOMINION BANK/THE	A	10/19/2021	Various		9,818,259	10,000,000	9,972,100	9,973,774		1,279		1,279		9,975,054		(156,795)	(156,795)	40,417	09/11/2025
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	D	06/19/2021	MATURED		5,600,000	5,600,000	5,589,416	5,599,228		772		772		5,600,000				77,000	06/19/2021
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	D	09/27/2021	Various		9,202,635	8,132,000	8,132,000	8,132,000						8,132,000		1,070,635	1,070,635	172,382	02/19/2029
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA	D	03/22/2021	Various		5,190,858	5,400,000	5,400,000	5,400,000						5,400,000		(209,142)	(209,142)	34,936	06/29/2041
89152U-AH-5	TOTAL CAPITAL SA	D	08/20/2021	ALLSTATE LIFE INSURANCE CO		5,755,475	5,000,000	5,000,000	5,000,000						5,000,000		755,475	755,475	166,645	10/11/2028
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/01/2021	ASSIGNMENT OF SECURITIES		15,000,000	15,000,000	14,966,400	14,998,185		1,210		1,210		14,999,395		605	605	237,500	04/01/2021
892330-AD-3	TOYOTA INDUSTRIES CORPORATION	D	03/25/2021	THE ALLSTATE CORPORATION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				333,461	03/12/2022
892331-AB-5	TOYOTA MOTOR CORPORATION	D	07/20/2021	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				190,980	07/20/2021
892331-AF-6	TOYOTA MOTOR CORPORATION	D	03/25/2021	THE ALLSTATE CORPORATION		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				120,586	07/02/2024
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		4,091,558	4,000,000	3,990,160	3,997,676		953		953		3,998,629		92,929	92,929	67,511	07/13/2022
89236T-EL-5	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		17,557,318	17,000,000	16,990,480	16,995,984		1,237		1,237		16,997,221		560,096	560,096	508,725	01/11/2023
89236T-FN-0	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,936,169	15,000,000	14,970,600	14,983,386		3,746		3,746		14,987,132		949,037	949,037	474,375	09/20/2023
89236T-GZ-2	TOYOTA MOTOR CREDIT CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,780,167	9,711,000	9,707,698	9,708,677		1,049		1,049		9,709,726		70,441	70,441	81,896	05/26/2022
892356-AA-4	TRACTOR SUPPLY COMPANY		10/08/2021	Various		6,837,651	7,200,000	7,118,928	7,120,183		4,305		4,305		7,124,488		(286,837)	(286,837)	94,281	11/01/2030
89352H-BA-6	TRANSCANADA PIPELINES LTD	A	03/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,481,080	4,000,000	3,993,440	3,993,836		134		134		3,993,970		487,110	487,110	74,711	04/15/2030
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COM		06/17/2021	Various		10,652,470	10,000,000	9,979,847	9,979,862		672		672		9,980,534		671,936	671,936	159,611	05/15/2030
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COM		07/01/2021	Various		11,022,971	10,000,000	9,943,040	9,943,049		474		474		9,943,523		1,079,447	1,079,447	231,075	05/15/2050
893647-AZ-0	TRANSDIGM INC		03/04/2021	BANK OF AMERICA/MERRILL LYNCH		7,106,375	6,950,000	7,093,000	7,030,417		(12,225)		(12,225)		7,018,192		88,183	88,183	141,799	05/15/2025
893647-BE-6	TRANSDIGM INC		05/11/2021	Various		6,760,444	6,399,000	6,569,240	6,516,163		(7,407)		(7,407)		6,508,756		251,688	251,688	214,056	03/15/2026
89469A-AD-6	TREEHOUSE FOODS INC		05/11/2021	Various		4,462,500	4,500,000	4,549,290	4,547,132		(3,360)		(3,360)		4,543,772		(81,272)	(81,272)	118,667	09/01/2028
89680E-AA-7	TRITON WATER HOLDINGS INC		12/01/2021	RBC DOMINION SECURITIES		1,342,890	1,388,000	1,403,420			(1,831)		(1,831)		1,401,589		(58,699)	(58,699)	58,556	04/01/2029
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	06/14/2021	STIFEL CAPITAL MARKETS		840,000	800,000	800,000	800,000						800,000		40,000	40,000	36,789	08/15/2026
89788J-AA-7	TRUIST BANK		10/19/2021	Various		33,760,299	33,000,000	32,932,020	32,942,696		2,468		2,468		32,945,164		815,135	815,135	244,947	03/10/2025
89788K-AA-4	TRUIST BANK		08/20/2021	ALLSTATE LIFE INSURANCE CO		900,860	877,000	875,597	875,699		82		82		875,781		25,079	25,079	18,581	03/11/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89788M-AC-6	TRUIST FINANCIAL CORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,812,416	10,000,000	9,983,900	9,984,811		1,375		1,375		9,986,186		(173,770)	(173,770)	115,734	08/03/2027
872882-AE-5	TSMC GLOBAL LTD	D	03/25/2021	THE ALLSTATE CORPORATION		9,991,599	10,000,000	9,990,700	9,991,172		427		427		9,991,599				36,875	09/28/2025
872882-AF-2	TSMC GLOBAL LTD	D	04/01/2021	ALLSTATE MICHIGAN AUTO		959,554	1,000,000	996,030	996,172		137		137		996,309		(36,755)	(36,755)	5,083	09/28/2027
872882-AG-0	TSMC GLOBAL LTD	D	08/20/2021	Various		14,872,798	15,700,000	15,556,031	15,559,496		7,636		7,636		15,567,133		(694,334)	(694,334)	178,135	09/28/2030
87305Q-CH-2	TTX COMPANY		12/09/2021	GOLDMAN, SACHS & CO.		3,740,275	3,500,000	3,647,000	3,608,483		(24,447)		(24,447)		3,584,037		156,239	156,239	177,800	01/15/2025
902133-AR-8	TYCO ELECTRONICS GROUP SA		04/01/2021	ALLSTATE MICHIGAN AUTO		1,077,316	1,000,000	1,035,420	1,019,029		(1,267)		(1,267)		1,017,762		59,553	59,553	23,000	08/01/2024
902674-YA-2	UBS AG (LONDON BRANCH)	D	08/20/2021	Various		48,027,317	47,500,000	47,437,775	47,459,143		14,656		14,656		47,473,799		553,518	553,518	553,681	04/21/2022
902613-AC-2	UBS GROUP AG	D	04/01/2021	ALLSTATE MICHIGAN AUTO		985,003	1,000,000	1,000,000	1,000,000						1,000,000		(14,997)	(14,997)	9,131	01/30/2027
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND AG	D	03/25/2021	THE ALLSTATE CORPORATION		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				235,868	08/15/2023
906548-CP-5	UNION ELECTRIC CO		02/11/2021	KEYBANC CAPITAL MARKETS		9,120,880	8,000,000	7,993,200	7,994,265		75		75		7,994,341		1,126,539	1,126,539	117,444	03/15/2029
907818-ES-3	UNION PACIFIC CORPORATION		08/20/2021	Various		27,717,385	25,000,000	25,090,330	25,061,086		(5,514)		(5,514)		25,055,572		2,661,812	2,661,812	899,054	07/15/2025
907818-EU-8	UNION PACIFIC CORPORATION		08/26/2021	Various		16,998,963	16,000,000	15,985,440	15,992,590		780		780		15,993,370		1,005,592	1,005,592	184,729	06/08/2023
907818-EV-6	UNION PACIFIC CORPORATION		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,011,208	5,000,000	4,939,050	4,943,004		1,133		1,133		4,944,137		1,067,070	1,067,070	182,778	09/10/2038
907818-EY-0	UNION PACIFIC CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,119,778	1,000,000	995,020	995,974		112		112		996,087		123,692	123,692	22,054	09/10/2028
907818-FA-1	UNION PACIFIC CORPORATION		06/09/2021	Various		6,447,013	6,000,000	5,994,960	5,996,738		270		270		5,997,008		450,005	450,005	114,923	03/01/2024
907818-FJ-2	UNION PACIFIC CORPORATION		12/09/2021	GOLDMAN, SACHS & CO.		10,227,400	10,000,000	9,992,900	9,993,769		919		919		9,994,688		232,712	232,712	291,444	02/05/2027
907818-FL-7	UNION PACIFIC CORPORATION		03/05/2021	DEUTSCHE BANK AG		3,701,656	3,550,000	3,548,403	3,548,413		2		2		3,548,415		153,241	153,241	79,135	02/05/2070
90932P-AB-4	UNITED AIR LINES INC 2014-1-B		10/11/2021	SCHEDULED REDEMPTION		563,379	563,379	545,632	546,901		16,477		16,477		563,379				26,760	10/11/2023
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS		11/01/2021	SCHEDULED REDEMPTION		770,560	770,560	563,756	565,277		205,283		205,283		770,560				26,970	05/01/2028
90931Q-AA-5	UNITED AIRLINES INC ABS		08/15/2021	SCHEDULED REDEMPTION		672,970	672,970	655,383	660,488		12,481		12,481		672,970				34,313	02/15/2023
90932D-AA-3	UNITED AIRLINES INC ABS		10/07/2021	SCHEDULED REDEMPTION		528,620	528,620	528,620	528,620						528,620				16,387	04/07/2030
90932E-AA-1	UNITED AIRLINES INC ABS		10/07/2021	SCHEDULED REDEMPTION		753,283	753,283	734,928	737,509		15,774		15,774		753,283				21,657	04/07/2030
90932Q-AB-2	UNITED AIRLINES INC B ABS		09/03/2021	SCHEDULED REDEMPTION		317,162	317,162	295,187	298,203		18,959		18,959		317,162				14,669	03/03/2024
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST		11/01/2021	SCHEDULED REDEMPTION		77,722	77,722	77,722	77,722						77,722				2,254	05/01/2028
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		10/15/2021	SCHEDULED REDEMPTION		306,000	306,000	306,000							306,000				9,447	01/15/2026
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		11/29/2021	Various		11,073,053	10,796,000	10,529,548	10,459,394	110,736	43,394		154,130		10,613,524		459,528	459,528	666,575	01/15/2025
91127K-AB-8	UNITED OVERSEAS BANK LTD	D	04/23/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				17,528	04/23/2021
911312-BK-1	UNITED PARCEL SERVICE INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		30,983,297	30,000,000	29,907,600	29,959,826		10,818		10,818		29,970,644		1,012,653	1,012,653	651,458	04/01/2023
911312-BR-6	UNITED PARCEL SERVICE INC		09/20/2021	Various		11,189,060	10,000,000	9,988,200	9,990,035		722		722		9,990,757		1,198,303	1,198,303	330,461	03/15/2029
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC		03/11/2021	Various		15,967,825	15,850,000	16,058,150	16,052,158		(4,756)		(4,756)		16,047,402		(79,577)	(79,577)	357,646	02/15/2031
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		03/11/2021	GOLDMAN, SACHS & CO.		7,597,100	7,000,000	7,030,945	7,025,781		(678)		(678)		7,025,103		571,997	571,997	245,000	01/15/2030
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		03/15/2021	Various		13,425,619	12,836,000	12,934,640	12,921,814		(3,204)		(3,204)		12,918,610		507,009	507,009	126,104	11/15/2027
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		04/16/2021	GOLDMAN, SACHS & CO.		5,252,999	5,167,000	5,169,500	5,169,283		(54)		(54)		5,169,229		83,770	83,770	142,325	07/15/2030
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		04/16/2021	Market Axess		346,119	324,000	323,971	323,984		2		2		323,986		22,134	22,134	7,983	08/16/2023
913017-DD-8	UNITED TECHNOLOGIES CORPORATION		07/07/2021	Market Axess		11,134,600	10,000,000	9,983,000	9,988,253		1,222		1,222		9,989,475		1,145,125	1,145,125	354,403	08/16/2025
91324P-CW-0	UNITEDHEALTH GROUP INC		05/13/2021	Various		12,809,866	11,500,000	11,488,040	11,492,338		415		415		11,492,753		1,317,113	1,317,113	326,025	01/15/2027
91324P-DJ-8	UNITEDHEALTH GROUP INC		04/16/2021	Market Axess		234,608	220,000	219,890	219,943		7		7		219,950		14,658	14,658	2,652	06/15/2023
91324P-DN-9	UNITEDHEALTH GROUP INC		02/19/2021	MORGAN STANLEY		9,523,296	8,423,000	8,406,070	8,410,562		333		333		8,410,895		1,112,401	1,112,401	58,867	12/15/2025
91324P-DR-0	UNITEDHEALTH GROUP INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,233,782	5,930,000	5,928,518	5,928,920		183		183		5,929,103		304,679	304,679	142,794	08/15/2024
91324P-DW-9	UNITEDHEALTH GROUP INC		02/12/2021	KEYCORP		4,594,500	4,500,000	4,482,585	4,484,428		383		383		4,484,811		109,689	109,689	42,031	01/15/2026
91529Y-AQ-9	UNUM GROUP		06/29/2021	ASSIGNMENT OF SECURITIES		5,043,141	4,500,000	4,476,240	4,478,974		2,268		2,268		4,481,242		18,758	18,758	702,891	03/15/2025
90320B-AA-7	UPC BROADBAND FINCO BV	D	04/08/2021	CANTOR FITZGERALD		6,217,953	6,197,000	6,197,000							6,197,000		20,953	20,953		07/15/2031
91533B-AA-8	UPJOHN INC		07/23/2021	Various		29,181,130	29,000,000	28,987,530	28,990,776		2,330		2,330		28,993,106		188,024	188,024	130,344	06/22/2022
91533B-AB-6	UPJOHN INC		10/29/2021	EXCHANGE		14,975,658	15,000,000	14,967,000	14,970,336		5,322		5,322		14,975,658				211,063	06/22/2025
91533B-AC-4	UPJOHN INC		10/29/2021	EXCHANGE		10,995,947	11,000,000	10,995,050	10,995,394		552		552		10,995,946				215,753	06/22/2027
91533B-AD-2	UPJOHN INC		10/29/2021	EXCHANGE		8,476,587	8,500,000	8,473,395	8,474,620		1,967		1,967		8,476,587				195,713	06/22/2030
91533B-AE-0	UPJOHN INC		10/12/2021	Various		2,636,122	2,500,000	2,494,800	2,494,892		122		122		2,495,014		141,109	141,109	67,749	06/22/2040
91533B-AF-7	UPJOHN INC		09/22/2021	MORGAN STANLEY		2,781,025	2,500,000	2,493,500	2,493,560		85		85		2,493,645		287,380	287,380	75,556	06/22/2050
903436-AA-1	US AIRWAYS 2011-1A PTT		10/22/2021	SCHEDULED REDEMPTION		57,339	57,339	59,489	52,646	5,519	(827)		4,692		57,339				4,085	04/22/2025
90346W-AB-9	US AIRWAYS INC ABS		11/15/2021	SCHEDULED REDEMPTION		1,632,975	1,632,975	1,326,494	1,366,371		266,604		266,604		1,632,975				86,078	05/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91159H-HU-7	US BANCORP		03/25/2021	THE ALLSTATE CORPORATION		19,987,382	20,000,000	19,981,800	19,986,806		576		576		19,987,382				280,889	11/17/2025
91159H-HV-5	US BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,396,660	6,000,000	5,998,380	5,998,966		204		204		5,999,170		397,490	397,490	210,938	02/05/2024
91159H-HX-1	US BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		18,762,741	17,850,000	17,832,507	17,837,269		2,182		2,182		17,839,451		923,290	923,290	238,000	07/30/2024
91159H-HZ-6	US BANCORP		08/20/2021	ALLSTATE LIFE INSURANCE CO		15,340,673	15,000,000	14,982,750	14,984,876		2,145		2,145		14,987,021		353,651	353,651	167,958	05/12/2025
90333L-AT-9	US CONCRETE INC		05/06/2021	Various		20,662,815	20,074,000	20,170,260	20,165,682		(5,114)		(5,114)		20,160,567		502,248	502,248	577,001	03/01/2029
90290M-AD-3	US FOODS INC		03/17/2021	OPPENHEIMER & CO., INC.		498,750	500,000	505,625			(126)		(126)		505,499		(6,749)	(6,749)	2,969	02/15/2029
62854A-AM-6	UTAH ACQUISITION SUB INC		06/15/2021	MATURED		4,250,000	4,250,000	4,245,679	4,249,520		480		480		4,250,000				66,938	06/15/2021
91913Y-AS-9	VALERO ENERGY CORPORATION		12/06/2021	Various		4,365,947	4,000,000	4,326,720	4,274,402		(48,032)		(48,032)		4,226,370		(20,023)	(20,023)	154,010	03/15/2025
91913Y-BD-1	VALERO ENERGY CORPORATION		12/27/2021	Various		16,835,897	16,890,000	16,834,939			62		62		16,835,001		896	896	37,676	12/01/2051
92047W-AB-7	VALVOLINE INC		01/14/2021	ASSIGNMENT OF SECURITIES		4,131,240	4,000,000	3,980,764	3,982,094		125		125		3,982,220		17,780	17,780	203,671	08/15/2025
92047W-AD-3	VALVOLINE INC		03/11/2021	GOLDMAN, SACHS & CO.		3,053,400	3,000,000	3,116,250	3,112,621		(2,779)		(2,779)		3,109,842		(56,442)	(56,442)	53,125	02/15/2030
92047W-AG-6	VALVOLINE INC		06/09/2021	Various		5,736,525	5,850,000	5,871,375	5,871,375		(946)		(946)		5,870,429		(133,904)	(133,904)	66,504	06/15/2031
92331X-AA-2	VENTR 2018-35A AL CLO		04/01/2021	MUFG SECURITIES AMERICAS INC		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				169,309	10/22/2031
92343V-FE-9	VERIZON COMMUNICATIONS INC		04/08/2021	CREDIT SUISSE		7,394,590	7,000,000	6,978,510	6,979,955		526		526		6,980,481		414,109	414,109	122,500	03/22/2030
92343V-FL-3	VERIZON COMMUNICATIONS INC		06/10/2021	Various		4,267,943	4,500,000	4,495,005	4,495,138		209		209		4,495,347		(227,404)	(227,404)	49,512	09/18/2030
92343V-FR-0	VERIZON COMMUNICATIONS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		9,609,878	10,000,000	9,954,500	9,954,964		2,166		2,166		9,957,130		(347,252)	(347,252)	112,194	01/20/2031
92343V-FS-8	VERIZON COMMUNICATIONS INC		09/07/2021	Various		1,973,107	2,000,000	1,999,800	1,999,804		18		18		1,999,823		(26,716)	(26,716)	9,917	11/20/2025
92343V-FV-1	VERIZON COMMUNICATIONS INC		08/20/2021	Various		3,358,490	3,625,000	3,593,245	3,593,292		186		186		3,593,478		(234,989)	(234,989)	61,396	11/20/2060
92537V-AA-8	VERTICAL HOLDCO GMBH	D	05/12/2021	BARCLAYS		2,175,000	2,000,000	2,000,000	2,000,000						2,000,000		175,000	175,000	126,660	07/15/2028
92537R-AA-7	VERTICAL US NEWCO INC		06/22/2021	Various		24,037,125	22,980,000	23,776,349	23,734,647		(56,775)		(56,775)		23,677,872		359,253	359,253	964,555	07/15/2027
918204-AZ-1	VF CORPORATION		05/07/2021	Various		19,818,750	19,500,000	19,496,490	19,497,684		586		586		19,498,270		320,480	320,480	209,613	04/23/2022
92553P-AP-7	VIACOM INC		12/16/2021	UNION BANK OF SWITZERLAND		9,159,796	8,100,000	8,688,309	8,673,006		(16,018)		(16,018)		8,656,988		502,808	502,808	445,916	03/15/2043
92553P-BA-9	VIACOM INC		03/15/2021	ASSIGNMENT OF SECURITIES		6,133,340	6,038,000	5,831,635	5,991,136		8,701		8,701		5,999,837		38,163	38,163	178,740	02/04/2022
92556H-AB-3	VIACOMCBS INC		12/17/2021	Various		14,801,808	12,500,000	12,254,500	12,267,513		17,503		17,503		12,285,016		2,516,792	2,516,792	881,572	01/15/2031
92556H-AC-1	VIACOMCBS INC		03/02/2021	MORGAN STANLEY		5,371,965	4,500,000	4,274,415	4,276,369		566		566		4,276,935		1,095,030	1,095,030	64,969	05/19/2050
92556H-AD-9	VIACOMCBS INC		12/13/2021	Various		11,330,024	10,000,000	9,739,500	9,749,797		11,982		11,982		9,761,779		1,568,245	1,568,245	341,299	05/19/2032
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		03/15/2021	DEUTSCHE BANK AG		3,037,500	3,000,000	2,992,500	2,992,754		130		130		2,992,884		44,616	44,616	72,875	08/15/2030
92660F-AG-9	VIDEOTRON LTD	A	09/16/2021	BANK OF AMERICA/MERRILL LYNCH		4,930,335	4,500,000	4,616,250	4,566,017		(12,926)		(12,926)		4,553,091		377,244	377,244	184,766	06/15/2024
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	04/20/2021	Various		3,146,478	3,120,000	3,120,000	3,120,000						3,120,000		26,478	26,478	131,802	07/15/2030
92826C-AK-8	VISA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		5,202,496	5,000,000	4,963,200	4,964,243		904		904		4,965,146		237,350	237,350	114,375	04/15/2040
92826C-AL-6	VISA INC		08/20/2021	Various		24,945,136	24,000,000	23,932,320	23,939,082		4,138		4,138		23,943,220		1,001,916	1,001,916	302,258	04/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		03/15/2021	JPMORGAN CHASE & CO.		4,963,148	4,778,000	4,930,229	4,875,584		(7,270)		(7,270)		4,868,314		94,834	94,834	143,075	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		03/15/2021	Various		15,580,125	14,990,000	15,663,138	15,492,600		(35,234)		(35,234)		15,457,366		122,759	122,759	493,419	02/15/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		08/12/2021	Various		1,022,500	1,000,000	1,000,000							1,000,000		22,500	22,500	10,938	05/01/2029
928563-AB-1	VMWARE INC		08/05/2021	Various		27,298,003	26,600,000	26,544,672	26,580,960		5,767		5,767		26,586,726		711,277	711,277	679,340	08/21/2022
92857W-BH-2	VODAFONE GROUP PLC	D	03/30/2021	TENDER OFFER		21,197,865	19,500,000	19,786,215	19,754,485		(20,297)		(20,297)		19,734,188		1,463,677	1,463,677	515,938	01/16/2024
92857W-BJ-8	VODAFONE GROUP PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,677,032	1,500,000	1,658,235	1,633,998		(7,285)		(7,285)		1,626,713		50,319	50,319	20,797	05/30/2025
928668-AW-2	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/21/2021	Various		12,541,675	12,500,000	12,500,000	12,500,000						12,500,000		41,675	41,675	44,734	09/24/2021
928668-AX-0	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/06/2021	BARCLAYS		9,090,270	9,000,000	8,987,490	8,995,348		1,704		1,704		8,997,052		93,218	93,218	121,250	09/24/2021
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	03/31/2021	TD SECURITIES		25,147,290	24,500,000	24,486,770	24,490,881		1,714		1,714		24,492,596		654,694	654,694	280,253	05/13/2022
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	06/09/2021	Various		20,965,366	20,000,000	19,990,400	19,992,357		1,359		1,359		19,993,716		971,650	971,650	355,998	05/12/2023
92914X-AL-3	VOYA_15-2R CLO		10/25/2021	SCHEDULED REDEMPTION		772,286	772,286	770,131			2,155		2,155		772,286				5,134	07/23/2027
91831A-AC-5	VRX ESCROW CORP		09/02/2021	ASSIGNMENT OF SECURITIES		2,804,114	2,748,000	2,689,770	2,704,482		5,294		5,294		2,709,777		38,223	38,223	195,982	04/15/2025
929160-AT-6	VULCAN MATERIALS COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,121,252	1,000,000	996,030	997,351		94		94		997,444		123,807	123,807	19,500	04/01/2027
929160-AZ-2	VULCAN MATERIALS COMPANY		03/29/2021	Various		10,745,340	10,000,000	9,972,200	9,973,648		594		594		9,974,242		771,098	771,098	116,667	06/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
929566-AJ-6	WABASH NATIONAL CORPORATION		10/07/2021	Various		20,309,173	19,958,000	19,715,588	19,774,192	1,914	(16,409)		(14,495)		19,759,697		380,585	380,585	1,039,809	10/01/2025
929566-AL-1	WABASH NATIONAL CORPORATION		10/27/2021	Various		2,947,640	2,943,000	2,943,000							2,943,000		4,640	4,640	949	10/15/2028
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		04/26/2021	Various		5,382,271	4,896,000	5,009,270	4,985,027		(6,904)		(6,904)		4,978,122		257,268	257,268	228,534	11/18/2024
931142-EB-5	WALMART INC		08/20/2021	ALLSTATE LIFE INSURANCE CO		6,072,141	5,000,000	4,948,150	4,952,626		1,209		1,209		4,953,834		1,118,307	1,118,307	127,278	06/28/2038
931142-EM-1	WALMART INC		08/20/2021	Various		15,339,018	14,000,000	13,981,520	13,985,492		1,476		1,476		13,986,967		1,352,051	1,352,051	463,499	07/08/2026
254687-DK-9	WALT DISNEY CO		12/09/2021	GOLDMAN, SACHS & CO.		10,738,600	10,000,000	10,126,478	10,108,388		(16,204)		(16,204)		10,092,184		646,416	646,416	363,750	11/15/2026
254687-FG-6	WALT DISNEY CO		09/01/2021	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				6,594	09/01/2021
254687-FL-5	WALT DISNEY CO		03/01/2021	CREDIT SUISSE		6,052,080	6,000,000	5,911,020	5,921,713		1,413		1,413		5,923,126		128,954	128,954	60,667	09/01/2029
254687-FN-1	WALT DISNEY CO		10/08/2021	BARCLAYS		4,842,045	4,500,000	4,497,525	4,497,881		370		370		4,498,251		343,794	343,794	158,706	03/24/2025
254687-FP-6	WALT DISNEY CO		05/06/2021	U.S. BANCORP		5,064,705	4,500,000	4,495,050	4,495,536		230		230		4,495,766		568,939	568,939	104,988	03/23/2027
254687-FQ-4	WALT DISNEY CO		02/11/2021	RBC DOMINION SECURITIES		11,646,200	10,000,000	11,552,000	11,454,014		(17,889)		(17,889)		11,436,124		210,076	210,076	152,000	03/22/2030
254687-FR-2	WALT DISNEY CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,867,320	3,000,000	2,993,010	2,993,178		132		132		2,993,310		874,011	874,011	119,441	03/23/2040
254687-FV-3	WALT DISNEY CO		12/10/2021	Various		47,347,229	47,000,000	46,878,270	46,891,264		19,038		19,038		46,910,302		436,927	436,927	1,272,858	01/13/2026
254687-FW-1	WALT DISNEY CO		08/20/2021	ALLSTATE LIFE INSURANCE CO		31,094,350	30,000,000	29,902,500	29,909,932		7,286		7,286		29,917,218		1,177,132	1,177,132	821,718	01/13/2028
93627C-AA-9	WARRIOR MET COAL LLC		12/20/2021	Various		15,868,323	15,523,000	16,099,143	15,792,950	24,644	(143,445)		(118,801)		15,674,149		98,393	98,393	1,436,526	11/01/2024
941053-AH-3	WASTE CONNECTIONS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,686,476	1,500,000	1,713,360	1,697,853		(5,697)		(5,697)		1,692,156		(5,681)	(5,681)	21,250	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC		09/15/2021	BANK OF AMERICA/MERRILL LYNCH		6,657,960	6,000,000	5,984,280	5,986,581		998		998		5,987,579		670,381	670,381	184,333	05/01/2029
94106B-AA-9	WASTE CONNECTIONS INC		04/13/2021	Various		3,047,364	3,000,000	2,999,730	2,999,752		7		7		2,999,759		47,605	47,605	53,387	02/01/2030
94106L-BA-6	WASTE MANAGEMENT INC		05/13/2021	Various		32,700													32,700	03/01/2025
94106L-BE-8	WASTE MANAGEMENT INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,081,574	1,000,000	999,820	999,871		4		4		999,875		81,699	81,699	11,900	11/15/2027
94106L-BL-2	WASTE MANAGEMENT INC		07/01/2021	ALLSTATE LIFE INSURANCE CO		9,916,289	10,000,000	9,982,900	9,983,311		1,684		1,684		9,984,995		(68,705)	(68,705)	46,667	11/15/2025
94106L-BN-8	WASTE MANAGEMENT INC		07/01/2021	Various		3,866,072	4,000,000	3,997,480	3,997,520		151		151		3,997,672		(131,600)	(131,600)	26,680	03/15/2028
94106L-BP-3	WASTE MANAGEMENT INC		07/01/2021	Various		5,185,165	5,500,000	5,486,965	5,487,108		537		537		5,487,644		(302,480)	(302,480)	47,850	03/15/2031
949496-BA-0	WELF 2015-1A AR3 CLO		09/02/2021	Various		2,341,513	2,341,513	2,319,268	2,321,477		4,366		4,366		2,325,843		15,670	15,670	30,464	07/20/2029
949506-AJ-6	WELF 2017-1A A1R		03/12/2021	CALLED @ 100.000		4,973,730	4,973,730	4,905,092	4,911,098		4,069		4,069		4,915,167		58,563	58,563	27,074	04/20/2029
94973V-AX-5	WELLPOINT INC		07/01/2021	Various		5,073,618	4,947,000	5,023,876	4,996,202		(16,229)		(16,229)		4,979,973		93,645	93,645	90,453	05/15/2022
94973V-BA-4	WELLPOINT INC		01/13/2021	RBC DOMINION SECURITIES		10,567,400	10,000,000	10,207,300	10,151,109		(2,794)		(2,794)		10,148,315		419,085	419,085	165,000	01/15/2023
949746-SH-5	WELLS FARGO & COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,069,149	1,000,000	955,660	965,299		1,344		1,344		966,643		102,506	102,506	13,167	10/23/2026
949746-SK-8	WELLS FARGO & COMPANY		03/02/2021	Various		10,259,800	10,000,000	10,000,000	10,000,000						10,000,000		(40,200)	(40,200)	485,845	01/24/2023
94974B-FC-9	WELLS FARGO & COMPANY		03/02/2021	Various		955,083	924,000	957,966			(4,840)		(4,840)		953,126		(25,762)	(25,762)	43,351	03/08/2022
95000U-2C-6	WELLS FARGO & COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,162,581	2,000,000	1,996,380	1,997,702		178		178		1,997,880		164,701	164,701	51,458	01/24/2024
95000U-2J-1	WELLS FARGO & COMPANY		02/26/2021	GOLDMAN, SACHS & CO.		10,288,900	10,000,000	10,000,000	10,000,000						10,000,000		288,900	288,900	143,603	02/11/2031
95000U-2Q-5	WELLS FARGO & COMPANY		02/26/2021	GOLDMAN, SACHS & CO.		4,570,560	4,500,000	4,500,000	4,500,000						4,500,000		70,560	70,560	46,787	04/30/2041
94988J-5R-4	WELLS FARGO BANK NA		01/21/2021	RBC DOMINION SECURITIES		23,197,361	21,500,000	21,464,955	21,480,871		432		432		21,481,303		1,716,058	1,716,058	337,980	08/14/2023
94988J-6A-0	WELLS FARGO BANK NA		01/19/2021	GOLDMAN, SACHS & CO.		4,434,423	4,387,000	4,387,000	4,387,000						4,387,000		47,423	47,423	33,490	09/09/2022
95081Q-AN-4	WESCO DISTRIBUTION INC		01/25/2021	BARCLAYS		6,540,000	6,000,000	6,185,000	6,160,781		(4,356)		(4,356)		6,156,425		383,575	383,575	49,875	06/15/2025
95709T-AP-5	WESTAR ENERGY INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,068,575	1,000,000	996,120	997,451		92		92		997,543		71,032	71,032	15,500	04/01/2027
958254-AH-7	WESTERN GAS PARTNERS LP		03/26/2021	BARCLAYS		8,212,500	8,000,000	7,954,800	7,965,605		973		973		7,966,577		245,923	245,923	205,875	03/01/2028
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		06/17/2021	Various		2,410,062	2,307,000	1,176,570	1,293,222		55,202		55,202		1,348,424		1,061,638	1,061,638	71,477	02/01/2025
961214-EH-2	WESTPAC BANKING CORP	D	12/08/2021	Various		18,345,477	18,000,000	17,994,960	17,995,981		217		217		17,996,197		349,280	349,280	253,800	02/19/2025
961214-EM-1	WESTPAC BANKING CORP	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,029,710	1,000,000	1,000,000	1,000,000						1,000,000		29,710	29,710	19,052	02/04/2030
961214-EP-4	WESTPAC BANKING CORP	D	08/20/2021	Various		14,175,710	14,500,000	14,500,000	14,500,000						14,500,000		(324,290)	(324,290)	217,368	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP	D	07/01/2021	ALLSTATE LIFE INSURANCE CO		1,475,175	1,500,000	1,500,000	1,500,000						1,500,000		(24,825)	(24,825)	27,778	11/16/2040
962166-BX-1	WEYERHAEUSER COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,111,577	1,000,000	994,620	995,391		109		109		995,499		116,078	116,078	15,111	11/15/2029
962166-BY-9	WEYERHAEUSER COMPANY		03/24/2021	U.S. BANCORP		14,252,937	12,800,000	12,604,160	12,616,199		3,837		3,837		12,620,035		1,632,901	1,632,901	228,978	04/15/2030
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		08/25/2021	CANCELLED TRADE		58,318											58,318	58,318		11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS		08/25/2021	CANCELLED TRADE		5,287											5,287	5,287		08/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		08/25/2021	CANCELLED TRADE		12,976											12,976	12,976		08/25/2037
94985L-AG-0	WFMBS 2007-13 A7 RMBS		07/26/2021	CANCELLED TRADE		5,480											5,480	5,480		09/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94985L-AH-8	WFMBS 2007-13 A8 RMBS		07/26/2021	CANCELLED TRADE		3,531											3,531	3,531		09/25/2037
969457-BX-7	WILLIAMS COMPANIES INC		04/13/2021	MUFG SECURITIES AMERICAS INC		5,363,550	5,000,000	4,974,750	4,976,018		589		589		4,976,607		386,943	386,943	72,917	11/15/2030
96950F-AM-6	WILLIAMS PARTNERS LP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,176,926	2,000,000	2,161,160	2,128,528		(9,792)		(9,792)		2,118,736		58,190	58,190	49,450	03/04/2024
71953L-AA-9	WILLIAMS SCOTSMAN INC		06/16/2021	ASSIGNMENT OF SECURITIES		346,080	336,000	336,000	336,000						336,000				17,242	06/15/2025
976656-CL-0	WISCONSIN ELECTRIC POWER COMPANY		05/06/2021	BARCLAYS		8,391,360	8,000,000	7,998,480	7,998,788		106		106		7,998,894		392,466	392,466	66,056	12/15/2024
976843-BL-5	WISCONSIN PUBLIC SERVICE CORPORATI		11/21/2021	Various		9,174,435	9,000,000	8,994,150	8,998,207		466		466		8,998,673		175,762	175,762	103,850	11/21/2021
92933B-AP-9	WMG ACQUISITION CORP		04/15/2021	Various		4,114,600	4,000,000	4,110,000	4,065,706		(6,740)		(6,740)		4,058,966		634	634	155,833	04/15/2026
92933B-AQ-7	WMG ACQUISITION CORP		03/22/2021	Various		2,420,996	2,350,000	2,350,000	2,350,000						2,350,000		70,996	70,996	61,560	07/15/2030
92933B-AR-5	WMG ACQUISITION CORP		03/11/2021	Various		13,799,950	14,250,000	14,014,648	13,920,783	95,000	3,747		98,747		14,019,530		(219,580)	(219,580)	248,938	02/15/2031
98212B-AE-3	WPX ENERGY INC		06/21/2021	EXCHANGE		873,858	875,000	872,813	873,709		151		151		873,860		(2)	(2)	35,219	09/15/2024
98212B-AH-6	WPX ENERGY INC		06/03/2021	ASSIGNMENT OF SECURITIES		8,345,040	8,000,000	8,205,000	8,142,598		(16,302)		(16,302)		8,126,297		(126,297)	(126,297)	577,596	06/01/2026
98212B-AJ-2	WPX ENERGY INC		06/21/2021	Various		3,411,795	3,430,000	2,846,413	2,883,846		13,556		13,556		2,897,402		451,393	451,393	173,626	10/15/2027
98212B-AM-5	WPX ENERGY INC		06/21/2021	Various		3,194,390	3,130,000	3,130,000	3,130,000						3,130,000				144,195	06/15/2028
92940P-AG-9	WRKCO INC		03/02/2021	DEUTSCHE BANK AG		3,563,426	3,375,000	3,367,035	3,367,326		89		89		3,367,416		196,011	196,011	22,219	06/15/2033
384802-AE-4	WW GRAINGER INC		08/12/2021	Various		23,939,546	23,150,000	23,085,643	23,096,194		4,220		4,220		23,100,414		839,132	839,132	305,281	02/15/2025
98389B-AW-0	XCEL ENERGY INC		09/14/2021	JPMORGAN CHASE & CO.		5,255,650	5,000,000	4,963,950	4,967,597		2,303		2,303		4,969,900		285,750	285,750	102,917	12/01/2029
98419M-AL-4	XYLEM INC (INDIANA)		10/08/2021	Various		8,230,459	8,200,000	8,135,548	8,138,322		3,347		3,347		8,141,669		88,791	88,791	207,644	01/30/2031
98419M-AM-2	XYLEM INC (INDIANA)		08/20/2021	ALLSTATE LIFE INSURANCE CO		3,035,021	3,000,000	2,985,030	2,985,972		977		977		2,986,950		48,071	48,071	26,130	01/30/2028
48250N-AB-1	YUM! BRANDS INC		06/01/2021	Various		7,030,750	6,820,000	7,093,950	7,021,004		(17,147)		(17,147)		7,003,857		(78,107)	(78,107)	235,086	06/01/2026
988498-AN-1	YUM! BRANDS INC.		04/19/2021	Various		4,587,813	4,750,000	4,750,000	4,750,000						4,750,000		(162,188)	(162,188)	90,071	03/15/2031
98888D-AA-0	ZAIS 2020-15A A1		08/11/2021	Various		20,000,000	20,000,000	19,900,000	19,907,745		19,081		19,081		19,926,826		73,174	73,174	439,991	07/28/2030
98875J-AA-2	ZAIS 2020-16A A1 CLO		10/27/2021	ASSIGNMENT OF SECURITIES		7,000,000	7,000,000	6,982,500	6,983,418		2,923		2,923		6,986,342		13,658	13,658	187,109	10/20/2031
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC		12/01/2021	Various		6,113,083	5,880,000	5,870,710	5,875,671		1,748		1,748		5,877,419		59,264	59,264	437,472	03/19/2023
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,067,697	1,000,000	993,540	994,276		264		264		994,540		73,157	73,157	21,689	01/15/2026
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		12/01/2021	Various		20,301,885	18,500,000	18,455,230	18,458,186		2,266		2,266		18,460,452		1,586,433	1,586,433	822,359	03/20/2030
98956P-AC-6	ZIMMER HOLDINGS INC		03/04/2021	RBC DOMINION SECURITIES		10,219,576	10,075,000	10,251,514	10,175,390		(20,318)		(20,318)		10,155,071		64,505	64,505	92,564	11/30/2021
98978V-AL-7	ZOETIS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,139,087	2,000,000	1,988,880	1,992,187		263		263		1,992,450		146,637	146,637	33,167	09/12/2027
98978V-AQ-6	ZOETIS INC		03/04/2021	TD SECURITIES		5,628,493	5,555,000	5,548,723	5,553,619		401		401		5,554,020		74,473	74,473	99,296	08/20/2021
98978V-AS-2	ZOETIS INC		07/01/2021	Various		9,911,898	10,000,000	9,934,300	9,938,087		2,751		2,751		9,940,838		(28,940)	(28,940)	117,000	05/15/2030
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,467,893,401	13,006,862,597	13,031,203,844	12,697,935,061	8,377,141	(25,655,504)	5,447	(17,283,809)	235,349	13,016,624,802	177,064	403,142,104	403,319,168	326,840,250	XXX
02005N-BM-1	ALLY FINANCIAL INC		04/20/2021	STIFEL CAPITAL MARKETS		5,015,000	5,000,000	5,000,000							5,000,000		15,000	15,000		12/31/2049
060505-FQ-2	BANK OF AMERICA CORP		09/30/2021	CREDIT SUISSE		4,191,840	4,100,000	4,100,000	4,100,000						4,100,000		91,840	91,840	208,622	01/01/9999
05565A-LQ-4	BNP PARIBAS GROUP	D	06/29/2021	SMBC Nikko Securities America, Inc		6,236,475	6,125,000	6,125,000	6,125,000						6,125,000		111,475	111,475	234,281	01/01/9999
05565Q-DV-7	BP CAPITAL MARKETS PLC	D	07/07/2021	UNION BANK OF SWITZERLAND		548,965	500,000	500,000	500,000						500,000		48,965	48,965	13,339	12/31/2049
125896-BV-1	CMS ENERGY CORPORATION		10/08/2021	BARCLAYS		2,698,380	2,700,000	2,700,000	2,700,000						2,700,000		(1,620)	(1,620)	89,438	12/01/2050
281020-AS-6	EDISON INTERNATIONAL		03/04/2021	Various		9,990,000	10,000,000	10,000,000							10,000,000		(10,000)	(10,000)		12/31/2049
29250N-BC-8	ENBRIDGE INC	A	10/15/2021	STIFEL CAPITAL MARKETS		5,110,736	4,532,000	4,532,000	4,532,000						4,532,000		578,736	578,736	333,700	07/15/2080
29278N-AT-0	ENERGY TRANSFER OPERATING LP		04/05/2021	EXCHANGE		4,725,000	4,725,000	4,725,000	4,488,750	236,250			236,250		4,725,000				130,922	01/01/9999
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC		12/08/2021	MORGAN STANLEY		4,037,060	3,550,000	3,550,000	3,550,000						3,550,000		487,060	487,060	249,565	12/31/2049
446150-AV-6	HUNTINGTON BANCSHARES INC		09/30/2021	Various		4,844,250	4,500,000	4,500,000	4,500,000						4,500,000		344,250	344,250	230,287	12/31/2049
816851-BK-4	SEMPRA ENERGY		09/30/2021	Market Axess		3,263,430	3,000,000	3,000,000	3,000,000						3,000,000		263,430	263,430	141,781	12/31/2049
853254-CD-0	STANDARD CHARTERED PLC	D	08/18/2021	Various		7,984,000	8,000,000	8,000,000							8,000,000		(16,000)	(16,000)	358	12/31/2049
89832Q-AE-9	TRUIST FINANCIAL CORP		09/30/2021	Millennium Advisors		3,686,580	3,375,000	3,375,000	3,375,000						3,375,000		311,580	311,580	140,611	12/31/2049
929089-AF-7	VOYA FINANCIAL INC		06/29/2021	Various		4,492,698	4,290,500	4,290,500	4,290,500						4,290,500		202,198	202,198	175,425	01/23/2048
4899999. Subtotal - Bonds - Hybrid Securities						66,824,414	64,397,500	64,397,500	41,161,250	236,250			236,250		64,397,500		2,426,914	2,426,914	1,948,329	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		03/10/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	27,280,083		27,882,000	27,264,000	618,000			618,000		27,882,000		(601,917)	(601,917)	193,800	
46435U-85-3	ISHARES BROAD USD HIGH YIELD CORPO		05/13/2021	Various	0.000	35,021,621	852,000	33,943,680	33,943,680						33,943,680		1,077,941	1,077,941	549,503	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		12/15/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	29,567,501		28,986,706	29,500,067	(513,361)			(513,361)		28,986,706		580,795	580,795	107,538	
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		12/15/2021	Various	0.000	366,283		358,713							358,713		7,569	7,569	2,057	
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		07/14/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	91,015,277		87,271,794	90,533,062	(3,261,268)			(3,261,268)		87,271,794		3,743,483	3,743,483	1,465,711	
8099999. Subtotal - Bonds - SVO Identified Funds						183,250,765	852,000	178,442,893	181,240,809	(3,156,629)			(3,156,629)		178,442,893		4,807,872	4,807,872	2,318,610	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	12/31/2021	Various		157,487	157,594	156,817	55,718	717	21,949		22,666		157,594		(107)	(107)	184	11/19/2026
28248C-AH-9	84 Lumber Company Term B-1 Loan		03/22/2021	Various		(143)											(143)	(143)		11/13/2026
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		12/31/2021	Various		152,816	157,041	156,461	153,900	2,562	16		2,578		156,478		(3,662)	(3,662)	641	10/31/2025
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		12/31/2021	SCHEDULED REDEMPTION		30,886	30,886	30,563	27,720	2,799	366		3,166		30,886				489	11/17/2023
00488P-AL-9	ACRISURE LLC 220 TL		12/31/2021	Various		2,968,264	3,030,570	7,278,887	1,269,148	24,280	(4,259,872)		(4,235,592)		3,019,543		(51,279)	(51,279)	33,582	02/15/2027
00510D-AB-0	ACURIS FINANCE US INITIAL TL		05/13/2021	Various		2,421,827	2,421,875	2,439,232			(15,357)		(15,357)		2,421,875		(48)	(48)	25,080	02/16/2028
00687M-AB-7	Adient US LLC Initial Term Loan		04/08/2021	Various		1,306,698	1,306,734	1,302,298	1,303,161		5,034		5,034		1,306,734		(36)	(36)	21,470	05/06/2024
00687M-AC-5	ADIENT US LLC TLB		12/31/2021	Various		39,472	40,000	40,056			(56)		(56)		40,000		(528)	(528)	60	04/10/2028
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL		12/31/2021	SCHEDULED REDEMPTION		33,750	33,750	33,694			56		56		33,750				105	12/23/2027
00709L-AG-2	ADMI CORP AKA ASPEN DENTAL TL		02/02/2021	Various		497,529	500,000	497,525	497,502		(49)		(49)		497,454		75	75	2,309	12/23/2027
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		10/01/2021	SCHEDULED REDEMPTION		3,403	3,403	3,407	3,393	13	(3)		10		3,403				7	07/31/2026
00766W-AV-5	AECOM TECHNOLOGIES TLB		12/31/2021	Various		47,153	47,500	47,313			187		187		47,500		(347)	(347)	36	04/09/2028
L0001L-AC-3	AI MISTRAL HOLDCO LTD TL	D	10/07/2021	Various		2,041,594	2,307,023	1,900,806	9,346		108,094		108,094		1,907,171		134,423	134,423	79,544	03/11/2024
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		05/20/2021	Various		2,338,401	2,380,001	2,369,075	2,285,991	87,575	4,779,619		4,867,194		2,361,944		(23,543)	(23,543)	41,611	04/22/2024
01438K-AH-8	ALDEVRON LLC INITIAL TL		08/30/2021	Various		(427)											(427)	(427)		10/12/2026
01438K-AG-0	ALDEVRON LLC TERM LOAN B		02/01/2021	Various		2,768,805	2,779,746	2,768,787	2,767,627	1,031	(154)		877		2,768,504		301	301	12,972	10/12/2026
01449K-AB-8	ALERA GROUP INTERMEDIATE HOLD TLB		09/30/2021	Various		498,720	498,747	489,345	489,103		10,768		10,768		498,747		(27)	(27)	16,977	08/01/2025
01642P-AW-6	ALIXPARTNERS 2017 REFI TL		02/04/2021	Various		3,420,269	3,420,269	3,428,676	3,378,063	50,808	(8,602)		42,206		3,420,269				8,786	04/04/2024
01642P-BB-1	ALIXPARTNERS LLP		12/30/2021	Various		9,984,787	10,033,750	20,058,816			(10,026,512)		(10,026,512)		10,032,304		(47,517)	(47,517)	17,462	02/04/2028
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		05/14/2021	Various		2,738,229	2,731,905	2,722,355	2,701,732	20,722	2,154,567		2,175,289		2,722,443		15,786	15,786	54,780	07/10/2026
01957T-AH-0	ALLIED UNIVERSAL HOLDCO USDOL TL		12/31/2021	SCHEDULED REDEMPTION		19,281	19,281	19,348			(67)		(67)		19,281				209	05/12/2028
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		12/31/2021	SCHEDULED REDEMPTION		16,151	16,151	16,071			81		81		16,151				56	08/17/2028
46124C-AG-2	ALTERRA MOUNTAIN COMPANY		08/17/2021	Various		992,500	992,500	975,757	974,126		18,374		18,374		992,500				34,652	08/01/2026
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		02/03/2021	Various		1,970,100	1,970,100	1,964,596	1,955,324	9,186	5,590		14,776		1,970,100				5,848	06/14/2026
02376C-BA-2	AMERICAN AIRLINES 2017 CLASS B TL		12/15/2021	SCHEDULED REDEMPTION		13,402	13,402	12,397	12,006		1,396		1,396		13,402				23	12/14/2023
02376C-BJ-3	AMERICAN AIRLINES INC. TL		11/24/2021	COST OF CARRY		(3,074)											(3,074)	(3,074)		04/20/2028
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		12/31/2021	Various		97,480	97,628	97,316	16,329	140	1,537		1,678		97,628		(149)	(149)	176	01/15/2027
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		07/13/2021	Various		2,286,464	2,307,582	2,308,689	2,290,275	18,663	(334)		18,329		2,308,603		(22,139)	(22,139)	65,067	08/21/2023
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		12/31/2021	Various		16,062	29,038	15,191	(3,584)	877,639	11,797		889,436		16,126		(64)	(64)	158	08/11/2025
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		10/07/2021	Various		7,037,640	7,037,640	6,998,367	6,989,617		9,244		9,244		6,998,861		38,779	38,779	351,329	06/29/2024
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL		12/31/2021	SCHEDULED REDEMPTION		10,000	10,000	9,765	9,740		260		260		10,000				355	02/15/2024
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		12/31/2021	SCHEDULED REDEMPTION		61,583	61,583	59,839	6,555	143	1,764		1,906		61,583				566	02/15/2024
03827F-AX-9	APPLIED SYSTEMS INC TLB		07/07/2021	Various		15,945	16,626	16,626	10,844	14			14		16,626		(681)	(681)	88	09/19/2024
03852J-AS-0	ARAMARK SERVICES INC TLB		09/30/2021	Various		1,969,928	1,970,278	1,965,506			4,772		4,772		1,970,278		(350)	(350)	4,116	04/06/2028
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		12/31/2021	Various		2,048,681	2,059,962	4,040,351			(1,988,237)		(1,988,237)		2,021,021		27,660	27,660	2,894	12/06/2027
03952H-AB-0	ARCHES BUYER INC (ANCESTRY.COM) TL		02/25/2021	Various		2,970,802	3,000,000	2,970,513	2,970,226		(376)		(376)		2,969,850		952	952	21,000	12/06/2027
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	12/31/2021	SCHEDULED REDEMPTION		4,000	4,000	3,936	3,930		70		70		4,000				21	10/19/2024
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		12/31/2021	SCHEDULED REDEMPTION		202,734	202,734	192,531	193,488		9,246		9,246		202,734				2,025	10/14/2027
73937U-AK-4	ARTERA SERVICES LLC INCREMENTAL		12/31/2021	SCHEDULED REDEMPTION		7,500	7,500	7,444			56		56		7,500				69	03/06/2025
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		08/04/2021	Various		1,474,796	1,493,410	1,482,016	1,465,409	15,234	1,475		16,708		1,482,117		(7,321)	(7,321)	29,341	04/30/2025
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		12/31/2021	Various		65,770	66,316	66,207			109		109		66,316		(545)	(545)	103	09/07/2027
04538F-AC-3	ASPLUNDH TREE EXPERT LLC TLB		03/05/2021	Various		3,969,304	3,990,000	3,969,237	3,968,781		515		515		3,969,296		8	8	18,669	09/06/2027
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		12/31/2021	Various		2,029,389	2,050,315	3,032,756	979,140	12,496	(988,646)		(976,149)		2,043,835		(14,445)	(14,445)	5,086	02/12/2027
BAS185-MW-1	AT HOME GROUP INC TL B		08/09/2021	Various		(259)											(259)	(259)		06/24/2028
04685Y-AM-1	ATHENAHEALTH INC TL-B		10/05/2021	Various		(190)											(190)	(190)		02/11/2026
04765B-AJ-1	ATKORE INTERNATIONAL ITL		09/30/2021	SCHEDULED REDEMPTION		675,000	675,000	671,625			3,375		3,375		675,000				4,423	05/26/2028
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		07/07/2021	Various		1,212,904	1,232,165	1,226,066	1,227,552		8,006		8,006		1,232,165		(19,260)	(19,260)	18,739	12/22/2023
BA50TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	12/31/2021	Various		4,971,082	5,073,376	8,464,064	3,307,934	148,920	(3,392,683)		(3,243,763)		5,072,304		(101,222)	(101,222)	12,061	02/27/2026
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		04/06/2021	Various		609,358	609,375	585,684	585,195		25,118		25,118		609,375		(17)	(17)	12,654	05/22/2025
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		12/31/2021	Various		22,019	22,500	22,444			56		56		22,500		(481)	(481)	103	04/06/2028
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		07/15/2021	Various		243,642	243,642	239,850	236,840	2,489	4,313		6,802		243,642				7,308	03/18/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05549D-AH-1	AVEANNA HEALTHCARE LLC TERM LOAN		07/15/2021	SCHEDULED REDEMPTION		249,375	249,375	243,102	244,692		4,683		4,683		249,375				9,007	03/16/2024
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		12/31/2021	Various		1,044	1,065	1,060			5		5		1,065		(21)	(21)		07/17/2028
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		12/01/2021	SCHEDULED REDEMPTION		40,625	40,625	12,024	32,578		8,047		8,047		40,625				2,909	09/15/2022
BAS002-8E-6	AXIA ACQ HLDG (AMES) REVOLVER		04/20/2020	LBC CREDIT PARTNERS IV, L.P.															7,917	09/15/2022
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		12/01/2021	SCHEDULED REDEMPTION		6,609,024	6,609,024	6,585,551	6,573,871		35,154		35,154		6,609,024				86,507	09/15/2022
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	12/31/2021	Various		49,393	50,125	50,113			9,896		9,896		50,125		(733)	(733)	108	03/01/2025
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		09/30/2021	SCHEDULED REDEMPTION		37,500	37,500	37,248	35,610	1,608	281		1,890		37,500				147	02/28/2025
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		08/03/2021	Various		1,037,169	1,037,179	1,039,001	601,072	3,253	(1,890)		1,363		1,037,179		(10)	(10)	2,852	06/02/2025
C9413P-BB-8	Bausch Health Companies Inc. (fk		07/30/2021	Various		819,498	820,077	811,743	221,378		7,523		7,523		820,077		(579)	(579)	2,072	11/27/2025
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL		12/31/2021	Various		52,227	52,290	52,224			66		66		52,290		(62)	(62)	104	05/19/2028
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		05/19/2021	Various		1,802,105	1,803,204	1,796,400	1,788,273	21,139	8,145,776		8,166,915		1,793,780		8,325	8,325	12,134	01/02/2025
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		12/31/2021	Various		1,668,640	1,674,643	1,678,007	128,355		(4,250)		(4,250)		1,675,914		(7,274)	(7,274)	10,792	11/13/2025
08078U-AF-0	Belron Finance US LLC Term Loan		12/31/2021	Various		71,383	73,796	73,679			85,788		85,788		73,796		(2,413)	(2,413)	329	04/13/2028
08078U-AE-3	BELRON FINANCE US LLC TL B		12/31/2021	Various		19,529	19,811	19,740	7,481	3	8,500		8,502		19,811		(282)	(282)	80	10/30/2026
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		04/13/2021	Various		1,924,614	1,927,722	1,924,458	1,922,902	1,478	179		1,657		1,924,559		55	55	20,386	11/07/2024
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL		12/23/2021	Various		4,159,179	4,178,386	4,169,565			(2,018)		(2,018)		4,167,546		(8,368)	(8,368)	6,381	07/01/2026
08579J-BE-1	BERRY GLOBAL INC FKA BERRY PL TL		03/04/2021	Various		46,703	49,446	46,640	46,542		159		159		46,701		2	2	246	01/19/2024
08579J-BF-8	BERRY GLOBAL INC. TLY		03/04/2021	EXCHANGE		4,668,299	4,678,750	4,668,169	4,667,966		328		328		4,668,294		6	6	23,314	07/01/2026
09179F-AU-6	BJS WHOLESALE CLUB INC		06/24/2021	Various		865,665	868,675	869,818	244,185	206	3,476		3,682		868,675		(3,010)	(3,010)	1,464	02/03/2024
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		10/12/2021	Various		482,192	487,500	486,754	473,636	13,033	93		13,126		486,762		(4,569)	(4,569)	9,211	06/15/2025
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		06/23/2021	Various		372,368	372,368	364,383	364,004		8,364		8,364		372,368				16,836	01/02/2026
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		06/23/2021	Various		3,083,845	3,083,845	3,066,236	3,050,020		18,198		18,198		3,083,845				113,940	01/02/2026
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		10/07/2021	Various		203,011	204,004	203,658	28,079	106	408		514		204,004		(993)	(993)	92	09/15/2023
71913B-AF-9	BRIGHTSPRING HEALTH SERVICES TL		04/08/2021	Various		495,420	500,000	495,342	495,176		242		242		495,418		2	2	7,023	03/05/2026
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		12/31/2021	SCHEDULED REDEMPTION		4,937	4,937	4,929	4,908	20	9		29		4,937				11	08/15/2025
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		12/31/2021	Various		3,023,602	3,057,915	6,050,300			(3,012,668)		(3,012,668)		3,037,633		(14,031)	(14,031)	4,723	08/01/2025
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		01/29/2021	EXCHANGE		2,792,514	2,797,186	2,792,442	2,787,159	5,285	(39)		5,245		2,792,405		109	109	8,450	08/01/2025
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		12/31/2021	Various		1,567,208	1,574,948	1,584,775			(1,499)		(1,499)		1,583,276		(16,068)	(16,068)	3,522	11/01/2026
11823L-AH-8	BUCKEYE PARTNERS LP TL		02/02/2021	Various		2,502,536	2,481,250	2,502,556	2,475,102	27,695	(251)		27,444		2,502,546		(10)	(10)	6,729	11/01/2026
74966F-AL-7	BY CROWN PARENT TL B1		09/16/2021	Various		1,484,866	1,484,866	1,477,263	1,476,239		8,626		8,626		1,484,866				47,756	01/31/2026
12685L-AG-5	CABLE ONE INC TL B4		12/31/2021	Various		64,694	65,000	64,894			106		106		65,000		(306)	(306)	115	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC TLB		10/15/2021	SCHEDULED REDEMPTION		8,000	8,000	7,954	7,950		50		50		8,000				28	11/30/2027
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL		12/31/2021	SCHEDULED REDEMPTION		5,051	5,051	5,063			(13)		(13)		5,051				7	07/21/2025
12769L-AB-5	CAESARS RESORT COLLECTION TLB		12/31/2021	Various		9,984,938	10,099,947	10,290,821	5,155,679	93,873	(232,448)		(138,575)		10,056,290		(71,351)	(71,351)	8,687	12/23/2024
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		01/28/2021	Various		10,051,086	10,051,086	10,019,398	10,004,088	15,043	31,955		46,998		10,051,086				294,149	08/11/2022
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		12/31/2021	Various		4,003,276	4,051,724	4,046,631	4,943	18	(7,822)		(7,804)		4,038,805		(35,529)	(35,529)	11,581	04/05/2026
13134M-BT-9	CALPINE CORP		12/31/2021	SCHEDULED REDEMPTION		31,250	31,250	30,875	31,016	140	94		234		31,250				72	12/16/2027
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB		12/31/2021	SCHEDULED REDEMPTION		11,250	11,250	11,200	11,195		55		55		11,250				40	10/31/2026
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		12/31/2021	Various		45,830	46,713	46,751			(38)		(38)		46,713		(884)	(884)	126	10/30/2026
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/03/2021	Various		8,079,380	8,079,380	8,045,029	7,877,395	162,622	39,362		201,985		8,079,380				233,040	11/29/2023
14161J-AB-0	CARDTRONICS USA INC TL		06/21/2021	Various		746,250	746,250	734,626	733,961		12,289		12,289		746,250				17,806	06/29/2027
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		12/31/2021	Various		33,408	33,464	33,347	12,238	206	2,055		2,260		33,464		(56)	(56)	298	01/29/2027
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		12/31/2021	Various		41,999	42,513	42,688			14,408		14,408		42,513		(513)	(513)	56	02/22/2028
12510E-AC-1	CCI BUYER INC TL		12/31/2021	Various		100,671	101,250	101,920			(670)		(670)		101,250		(579)	(579)	815	12/17/2027
12510M-AB-5	CCRR PARENT INC TLB		04/07/2021	Various		(951)											(951)	(951)		03/05/2028
15643X-AC-2	CENTURI GROUP INC TLB		12/31/2021	SCHEDULED REDEMPTION		24,334	24,334	24,091			243		243		24,334				65	08/27/2028
15669G-AH-7	CENTURYLINK INC TERM LOAN B		12/31/2021	SCHEDULED REDEMPTION		52,500	52,500	52,446	51,896	545	59		604		52,500				109	03/15/2027
15963C-AC-0	CHARIOT BUYER ITL		12/23/2021	COST OF CARRY		(262)											(262)	(262)		11/03/2028
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		06/04/2021	Various		1,466,667	1,466,667	1,465,622	1,390,917	75,338	1,322		76,660		1,466,667				33,788	12/29/2022
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		06/28/2021	BANK MONTREAL / NESBITT BURNS		7,963,271	7,963,271	7,924,116	7,918,491		6,816		6,816		7,925,307		37,964	37,964	255,488	12/29/2023
16117L-BW-8	Charter Communications Operating		12/31/2021	SCHEDULED REDEMPTION		30,612	30,612	29,783	29,672		940		940		30,612				50	04/30/2025
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		12/31/2021	SCHEDULED REDEMPTION		49,224	49,224	49,064	49,049		175		175		49,224				80	02/01/2027
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		12/31/2021	Various		39,403	39,435	38,288	11,873		2,888		2,888		39,435		(32)	(32)	170	06/22/2025
17148P-AF-8	Churchill Downs Incorporated TLB		12/31/2021	SCHEDULED REDEMPTION		7,500	7,500	7,481			19		19		7,500				14	03/17/2028
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		12/20/2021	Various		2,921,901	2,922,630	2,900,318	2,890,481	21,633	38,849		60,482		2,922,630		(728)	(728)	128,007	12/11/2024
17288Y-AC-6	CITADEL SECURITIES 2020 REPRICE TL		02/02/2021	Various		1,139,650	1,139,650	1,132,088	1,131,982		7,669		7,669		1,139,650				3,023	02/27/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17288Y-AD-4	CITADEL SECURITIES LP TL B		12/31/2021	Various		79,643	79,875	79,635			240		240		79,875		(232)	(232)	180	02/02/2028
17875L-AL-3	CITYCENTER HOLDINGS LLC		09/28/2021	Various		2,109,279	2,125,806	2,091,942	2,068,138	20,509	1,532,195		1,552,704		2,096,910		12,369	12,369	35,071	04/18/2024
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		12/27/2021	Various		8,194,070	8,325,074	15,418,653			(7,104,577)		(7,104,577)		8,314,076		(120,006)	(120,006)	6,910	04/30/2026
18143E-AF-6	CLARK EQUIPMENT COMPANY TL		12/31/2021	SCHEDULED REDEMPTION		52,500	52,500	52,238			263		263		52,500				228	05/18/2024
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		12/31/2021	Various		30,512	30,613	29,525	10,459	765	4,318		5,083		30,613		(101)	(101)	223	09/18/2024
20337E-AQ-4	COMMSCOPE INC TLB		12/31/2021	Various		5,059,756	5,099,068	9,064,502	3,921,371	45,662	(3,952,834)		(3,907,172)		5,108,197		(48,442)	(48,442)	7,533	04/06/2026
20716E-AQ-5	CONFIE SEGUROS HLDGS 2ND LIEN TL		06/08/2021	Various		(39)											(39)	(39)		10/31/2025
20716E-AN-2	CONFIE SEGUROS HOLDING II CO TLB		06/08/2021	Various		500,000	500,000	489,250	484,709		15,291		15,291		500,000				12,691	04/19/2022
L2000D-AC-8	CONNECT FINCO SARL (INMARSAT) DDTL	D	01/25/2021	EXCHANGE		729,897	744,375	729,747	729,753		(292)		(292)		729,461		436	436	2,843	12/11/2026
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL	D	12/31/2021	SCHEDULED REDEMPTION		7,500	7,500	7,354			1,993		1,993		7,500				30	12/11/2026
20903E-BA-2	CONSOLIDATED COMMUNICATION INC TLB		04/05/2021	Various		2,577,950	2,593,500	2,571,470	2,571,041		6,905		6,905		2,577,947		4	4	37,234	10/02/2027
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1		05/28/2021	Various		(26,951)											(26,951)	(26,951)		10/02/2027
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		02/03/2021	Various		483,788	483,788	483,151	482,075	1,063	650		1,713		483,788				1,713	05/22/2024
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		12/15/2021	Various		22,779	22,779	22,594	13,955	1,386	3,282		4,668		22,779				33,099	10/17/2025
40416V-AE-5	CORE & MAIN LP TLB		10/29/2021	SCHEDULED REDEMPTION		2,111	2,111	2,108			3		3		2,111				5	07/27/2028
40416V-AB-1	CORE AND MAIN LP TL		07/27/2021	Various		847,707	848,750	847,700	843,802	3,718	169		3,887		847,689		18	18	24,315	08/01/2024
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		09/30/2021	SCHEDULED REDEMPTION		23,845	23,845	23,725			120		120		23,845				75	04/12/2028
21926B-AD-4	CORNERSTONE ONDEMAND 2021 REF TL		10/15/2021	Various		(166)											(166)	(166)		04/22/2027
21926B-AB-8	CORNERSTONE ONDEMAND INC TLB		04/23/2021	Various		925,266	947,734	922,442	921,441		3,816		3,816		925,257		9	9	13,206	04/22/2027
12594W-AJ-5	CPI HOLDCO LLC CLOSING DATE TL		01/22/2021	EXCHANGE		1,588,000	1,588,000	1,588,000	1,588,000						1,588,000				5,547	11/04/2026
12594W-AK-2	CPI HOLDCO LLC TLB (1ST LIEN)		11/29/2021	Various		(740)											(740)	(740)		11/04/2026
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		12/31/2021	Various		30,295	30,425	30,368	2,438	42	56		97		30,425		(131)	(131)	80	06/26/2026
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		10/15/2021	SCHEDULED REDEMPTION		15,152	15,152	14,607	14,573		578		578		15,152				30	01/15/2026
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		10/15/2021	SCHEDULED REDEMPTION		171,784	171,784	170,366	69,327	588	1,457		2,044		171,784				318	07/17/2025
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		04/07/2021	Various		2,757,624	2,765,346	2,756,314	2,747,205	8,489	9,652		18,141		2,765,346		(7,722)	(7,722)	34,642	11/14/2022
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		04/01/2021	Various		4,159,503	4,159,503	4,159,646	4,145,778	13,896	(171)		13,725		4,159,503				46,588	04/18/2025
23343F-AB-0	DA VINCI PURCHASER CORP		12/31/2021	SCHEDULED REDEMPTION		12,500	12,500	12,510	12,468	43	(11)		32		12,500				97	01/08/2027
23308U-AG-9	DCG ACQUISTION CORP TL		09/30/2021	Various		21,378	21,390	21,201	11,166	24	201		225		21,390		(13)	(13)	85	09/30/2026
24228H-AM-0	DEALER TIRE LLC TERM LOAN B1		01/05/2021	Various		490,927	495,000	493,926	491,288	2,639	2		2,641		493,929		(3,002)	(3,002)	2,181	12/12/2025
C6448H-AC-0	DECOLIN INC. INITIAL TL		12/15/2021	BNP CAPITAL MARKETS		4,486,108	4,486,108	4,477,177	3,678,608	794,961	3,774		798,735		4,477,343		8,765	8,765	248,155	12/27/2023
24360B-AB-8	DECOPAC INC INITIAL 2ND LN		05/14/2021	Various		5,000,000	5,000,000	4,968,449	4,966,861		33,139		33,139		5,000,000				172,153	03/31/2025
24702N-BE-9	DELL INTERNATIONAL L.L.C. (EMC C		02/18/2021	Various		2,735,614	2,743,729	2,731,513	2,731,337		4,077		4,077		2,735,414		200	200	7,223	09/19/2025
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3	D	07/12/2021	Various		1,986,743	2,000,000	1,995,910	1,975,720	19,739	529		20,269		1,995,989		(9,245)	(9,245)	5,931	02/01/2024
24736C-BM-5	DELTA AIR LINES INC TL-B		03/26/2021	Various		199,000	199,000	194,530	194,240		4,760		4,760		199,000				5,654	04/27/2023
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		12/31/2021	SCHEDULED REDEMPTION		20,000	20,000	19,924	17,621	2,296	84		2,379		20,000				59	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL		12/31/2021	Various		151,828	151,875	152,620			(745)		(745)		151,875		(47)	(47)	2,232	08/02/2027
25471Y-AF-9	DISCOVERORG LLC INTL TL		02/02/2021	Various		2,169,939	2,185,983	2,168,643	2,168,498		7,240		7,240		2,175,738		(5,799)	(5,799)	7,808	02/02/2026
48114N-AB-7	DOMTAR CORP TLB		05/13/2021	Various		(2,021)											(2,021)	(2,021)		03/01/2028
23345N-AB-1	DT MIDSTREAM INC. TL B		12/31/2021	Various		49,268	50,000	50,000			2,021		2,021		50,000		(732)	(732)	177	06/26/2028
23341M-AC-5	DUNN PAPER TLB		04/30/2021	SCHEDULED REDEMPTION		15,670	15,670	15,613	14,730	873	67		940		15,670				146	08/26/2022
26826Y-AB-8	E2OPEN INC TERM LOAN B		11/30/2021	Various		24,076	24,363	24,366			(2)		(2)		24,363		(288)	(288)	119	02/04/2028
27005B-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		06/14/2021	Various		4,564,359	4,564,359	4,532,039	4,526,956		37,402		37,402		4,564,359				164,562	02/05/2023
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		01/28/2021	Various		652,036	671,871	670,353	631,276	39,082	130		39,212		670,488		(18,452)	(18,452)	2,482	10/02/2025
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		12/31/2021	Various		39,678	40,000	39,895	17,393		12,408		12,408		40,000		(322)	(322)	418	11/09/2027
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		12/31/2021	Various		58,704	58,897	58,662			2,094		2,094		58,897		(193)	(193)	208	04/07/2028
28031F-AD-2	EDGEWATER GENERATION LLC TER		12/31/2021	Various		949,260	949,521	940,901	289,842	283	8,462		8,746		949,521		(261)	(261)	3,382	12/13/2025
N2820E-AC-2	EG GROUP LIMITED	D	09/30/2021	Various		5,958,746	6,050,501	9,371,547	3,632,093	36,100	(3,323,624)		(3,287,524)		6,047,229		(88,483)	(88,483)	40,105	02/07/2025
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL		12/31/2021	Various		124,301	124,398	124,158	19,710		2,293		2,293		124,398		(97)	(97)	118	08/01/2027
72766T-AD-1	ELEMENT SOLUTIONS INC TLB1		12/31/2021	SCHEDULED REDEMPTION		1,272	1,272	1,266			6		6		1,272				2	01/31/2026
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		10/01/2021	Various		47,103	47,600	47,560	3,420		38		38		47,600		(497)	(497)	109	12/22/2027
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		12/31/2021	Various		2,057,457	2,063,158	2,548,824	494,192		(491,088)		(491,088)		2,057,629		(172)	(172)	20,088	08/03/2026
BAS16H-93-6	ENTERPRISE DEVELOPMENT AUTHORITY		03/24/2021	Various																02/18/2028
29373U-AC-5	ENVISION HEALTHCARE CORP TL		12/31/2021	SCHEDULED REDEMPTION		52,079	52,079	51,995	43,284	8,700	95		8,795		52,079				132	10/10/2025
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		12/31/2021	Various		78,132	78,244	77,886	27,583		4,011		4,011		78,244		(111)	(111)	264	07/30/2027
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		12/31/2021	SCHEDULED REDEMPTION		20,408	20,408	20,410	18,220	2,190	(2)		2,188		20,408				10,299	03/08/2024
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		12/31/2021	Various		59,917	60,937	60,905	20,764	5	58,413		58,419		60,937		(1,020)	(1,020)	276	02/04/2027
26908B-AK-9	ESH HOSPILTALITY INC TL B		06/16/2021	Various		1,421,848	1,428,661	1,427,405	1,416,160	11,480	1,218,988		1,230,467		1,426,024		(4,176)	(4,176)	8,915	09/18/2026
30034U-AC-4	EVERI HOLDINGS INC TL B		12/31/2021	SCHEDULED REDEMPTION		6,250	6,250	6,234			16		16		6,250				16	08/03/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		11/01/2021	Various		3,370,833	3,382,317	3,370,884	3,372,135	2,000	2,938,237		2,940,237		3,373,885		(3,052)	(3,052)	59,602	12/22/2023
30204K-AD-8	EXGEN RENEWABLES IV LLC TL		06/03/2021	SCHEDULED REDEMPTION		19,691	19,691	19,597	19,593		98		98		19,691				66	12/15/2027
30233P-AC-4	EYECARE PARTNERS LLC DELAYED TL		01/29/2021	Various		496,015	496,622	496,014	482,781	13,227	7		13,233		496,014		1	1	2,934	02/18/2027
30233P-AB-6	EYECARE PARTNERS LLC TL		12/31/2021	SCHEDULED REDEMPTION		66,090	66,090	65,562	20,535	565	530		1,095		66,090				386	02/18/2027
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		08/12/2021	Various		2,085,933	2,085,933	2,087,700	2,070,289	17,725	(2,080)		15,644		2,085,933				20,821	08/02/2024
31732F-AR-7	FILTRATION GROUP CORP INTL		12/31/2021	SCHEDULED REDEMPTION		1,750	1,750	1,746			4		4		1,750				6	10/19/2028
31732F-AM-8	FILTRATION GROUP CORP TL		12/31/2021	Various		2,037,234	2,059,863	4,052,175			(1,995,953)		(1,995,953)		2,053,886		(16,651)	(16,651)	3,940	03/27/2025
31732F-AQ-9	FILTRATION GROUP CORP TL		10/21/2021	Various		249,375	249,375	248,367	248,173		1,202		1,202		249,375				10,107	03/31/2025
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		01/29/2021	Various		3,063,116	3,063,116	3,056,240	3,055,647	597	6,872		7,469		3,063,116				17,361	10/01/2025
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		12/31/2021	Various		430,446	435,891	435,433	402,483	4,063	1,309		5,372		435,517		(5,071)	(5,071)	2,225	02/02/2027
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		09/09/2021	COST OF CARRY		(253)											(253)	(253)		07/21/2028
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		09/09/2021	COST OF CARRY		(93)											(93)	(93)		07/21/2028
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		12/31/2021	Various		83,408	84,459	76,436			72,193		72,193		84,459		(1,051)	(1,051)	249	01/08/2025
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		01/19/2021	COST OF CARRY		(60)			(1,460,520)								(60)	(60)		04/18/2025
33903R-AY-5	FleetCor Technologies Operating		09/30/2021	Various		28,682	28,750	28,628			122		122		28,750		(68)	(68)	44	04/28/2028
33905P-AB-7	FLEETWASH INC DDTAL		09/03/2021	Various		250,870	250,870	246,660	240,810	5,315	566		5,881		246,691		4,179	4,179	13,528	10/01/2024
33905P-AE-1	FLEETWASH INC TERM LOAN B		09/03/2021	Various		9,230,790	9,230,790	9,178,325	8,867,331	300,978	10,439		311,416		9,178,747		52,042	52,042	264,929	10/01/2024
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL		12/23/2021	Various		33,126	33,150	33,043	14,618	170	107		277		33,150		(24)	(24)	102	06/29/2025
34721H-AB-5	FORT DEARBORN HLDGS INC TL		11/05/2021	Various		1,964,031	1,975,520	1,964,264	1,960,940	1,433	571		2,004		1,964,173		(142)	(142)	40,304	10/19/2023
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		12/31/2021	Various		2,009,722	2,028,000	2,025,476			(4,763)		(4,763)		2,018,206		(8,484)	(8,484)	21,272	01/31/2028
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		01/29/2021	SCHEDULED REDEMPTION		1,616,864	1,616,864	1,612,571	1,612,573		4,290		4,290		1,616,864				4,099	08/13/2025
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		03/31/2021	SCHEDULED REDEMPTION		205,955	205,955	205,252	202,644	2,609	702		3,311		205,955				2,832	11/10/2023
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		03/31/2021	SCHEDULED REDEMPTION		49,114	49,114	48,920	(42,613)	595	45,941		46,537		49,114				676	11/10/2023
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		03/31/2021	SCHEDULED REDEMPTION		61,868	61,868	61,652	60,875	777	216		993		61,868				851	11/10/2023
G3679Y-AC-6	Froneri International PLC Term L	D	05/24/2021	Various		2,567,744	2,611,875	2,602,368	2,583,144	22,928	8,850,999		8,873,927		2,602,488		(34,744)	(34,744)	24,745	01/29/2027
G3679Y-AG-7	FRONERI INTERNATIONAL PLC TL 2ND L	D	06/04/2021	Various		100,000	100,000	99,782	99,772		1,228		1,228		100,000				2,527	01/29/2028
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		03/30/2021	SCHEDULED REDEMPTION		8,944,000	8,944,000	8,881,522	8,712,059	169,345	62,596		231,941		8,944,000				130,868	10/12/2024
55316H-AB-1	GENESEE & WYOMING INC.		12/31/2021	Various		93,038	93,127	92,955	14,934		2,117		2,117		93,127		(88)	(88)	390	12/30/2026
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		10/29/2021	Various		3,151,234	3,152,121	3,153,462	3,130,398	23,253	(1,530)		21,723		3,152,121		(888)	(888)	71,771	07/02/2025
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	12/31/2021	Various		3,054,038	3,063,937	3,067,792	757,937		(22,493)		(22,493)		3,044,828		9,210	9,210	3,507	05/30/2025
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		12/31/2021	Various		63,318	63,500	63,381	20,595		9,188		9,188		63,500		(182)	(182)	1,023	10/02/2025
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		07/13/2021	Various		1,644,902	1,645,875	1,597,494	1,630,020		15,855		15,855		1,645,875		(973)	(973)	39,852	09/14/2027
37953U-AJ-1	GLOBALLOGIC INC TLB		06/04/2021	Various		1,681,996	1,689,833	1,688,099	1,668,710	19,231	171		19,401		1,688,112		(6,116)	(6,116)	19,104	08/01/2025
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		12/31/2021	Various		38,919	41,220	40,603			12,110		12,110		41,220		(2,301)	(2,301)	70	08/10/2027
38017B-AP-1	GO DADDY OPERATING COMPANY LLC TLB		03/08/2021	Various		1,425,875	1,492,500	1,485,544	1,485,389		183		183		1,485,572		(59,697)	(59,697)	7,308	08/07/2027
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		12/31/2021	Various		47,498	47,842	47,696	27,037		103		103		47,842		(344)	(344)	77	02/15/2024
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		12/29/2021	Various		2,755,708	2,766,491	2,758,325	2,235,454	48,487	2,705		51,192		2,760,147		(4,438)	(4,438)	8,472	10/21/2024
51508P-AG-9	GOLDEN NUGGET INC TLB		12/31/2021	Various		3,029,454	3,061,699	4,285,482	2,600,829	104,558	(1,238,524)		(1,133,966)		3,045,645		(16,190)	(16,190)	10,307	10/04/2023
38245H-AC-1	GOODRX INC TERM LOAN		05/14/2021	Various		482,174	484,495	483,674	480,619	2,998	92		3,089		483,667		(1,493)	(1,493)	5,174	10/10/2025
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		12/31/2021	Various		28,142	28,302	28,283			19		19		28,302		(160)	(160)	92	08/04/2027
38469E-AC-7	GRAHAM PKG CO TL		02/26/2021	Various		1,264,766	1,273,559	1,264,662	1,264,568		(86)		(86)		1,264,482		284	284	9,074	08/04/2027
38740T-AB-7	GRANITE HOLDINGS US ACQUISITION		01/26/2021	Various		480,768	493,750	480,763	480,629		(281)		(281)		480,348		420	420	1,963	09/30/2026
38740T-AE-1	GRANITE US HOLDINGS CORP TL		12/31/2021	SCHEDULED REDEMPTION		32,550	32,550	32,499			51		51		32,550				2,004	09/30/2026
BA5ONP-X2-6	GREENROCK FINANCE INCRE TLB		12/31/2021	Various		42,726	42,925	42,780	19,397	439	8,207		8,645		42,925		(198)	(198)	431	06/28/2024
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		12/28/2021	Various		5,479,060	5,567,983	11,854,747	1,471,204		(6,396,391)		(6,396,391)		5,480,979		(1,919)	(1,919)	1,492	11/15/2027
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		09/30/2021	SCHEDULED REDEMPTION		3,672,325	3,672,325	3,011,643	466,677	139,551	3,174,330		3,313,881		3,672,325				48,262	05/31/2025
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		11/18/2021	Various		5,331,231	6,123,775	5,143,487	(4,781,793)	401,487	5,496,077		5,897,564		5,520,681		(189,451)	(189,451)	340,340	08/25/2023
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		04/22/2021	Various		2,603,434	2,611,088	2,570,597	2,570,012	1,742	8,549,713		8,551,455		2,571,257		32,177	32,177	23,291	06/01/2025
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		10/29/2021	Various		71,962	72,027	71,867			160		160		72,027		(65)	(65)	124	06/01/2025
41151P-AP-0	HARBOR FREIGHT 2021 ITL		10/29/2021	SCHEDULED REDEMPTION		61,522	61,522	61,255			267		267		61,522				161	10/19/2027
41151P-AN-5	HARBOR FREIGHT TL		07/01/2021	Various		2,259,710	2,279,354	2,216,169	2,217,255		48,224,935		48,224,935		2,216,500		43,210	43,210	44,097	10/19/2027
41254H-AG-4	HARGRAY ACQUISITION CO TLB		05/03/2021	Various		3,243,583	3,245,990	3,106,551	3,102,611		151,767		151,767		3,245,990		(2,407)	(2,407)	39,895	05/16/2024
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		11/26/2021	Various		1,223,672	1,223,794	1,224,746	332,914	2,160	(1,106)		1,055		1,223,794		(122)	(122)	2,196	10/20/2024
404122-BA-0	HCA INC B12 TL		06/30/2021	Various		4,118,287	4,118,563	4,114,143	4,118,563		4,662		4,662		4,118,563		(276)	(276)	45,319	03/13/2025
404122-BH-5	HCA INC TL B14		12/31/2021	Various		9,823	10,000	10,000							10,000		(177)	(177)	16	06/30/2028
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		12/31/2021	Various		50,631	50,719	50,551	19,575	340	3,318		3,658		50,719		(88)	(88)	152	05/23/2025
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	02/10/2021	Various		1,926,499	1,926,343	1,926,501	1,914,498	12,007	(6)		12,002		1,926,499				9,873	12/20/2024
G4712J-AP-7	HIG FINANCE 2 LIMITED USD TLB	D	10/01/2021	Various		452,569	452,569	448,405	448,117		4,453		4,453		452,569				16,320	11/12/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43162T-AT-7	HILLMAN GROUP INC. THE DD TL		08/12/2021	Various		(817)											(817)	(817)		02/24/2028
43162T-AR-1	HILLMAN GROUP INC. THE TL B1		08/12/2021	Various		(4,093)											(4,093)	(4,093)		02/24/2028
BAS0XT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL		12/29/2020	Various		116,053		101,947							101,947		4,902	4,902		10/20/2019
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	12/31/2021	Various		47,063	47,519	47,662			2,265		2,265		47,519		(456)	(456)	175	11/12/2027
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		12/31/2021	SCHEDULED REDEMPTION		6,094	6,094	6,105			(11)		(11)		6,094				21	05/26/2028
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		05/28/2021	Various		1,239,753	1,237,500	1,239,886	1,212,750	27,516	(511)		27,006		1,239,756		(3)	(3)	20,719	05/30/2023
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		12/31/2021	Various		52,328	52,966	52,812	21,783	277	18		296		52,966		(637)	(637)	365	09/11/2023
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	12/29/2021	Various		1,447,742	1,451,576	1,456,112			123,477		123,477		1,451,576		(3,834)	(3,834)	8,095	07/03/2028
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB	D	12/29/2021	Various		360,706	361,661	362,791			30,764		30,764		361,661		(955)	(955)	2,017	07/03/2028
45232U-AB-4	ILLUMINATE BUYER LLC TL		02/17/2021	Various		1,023,209	1,047,375	1,023,026	1,022,770		430		430		1,023,200		9	9	5,777	06/30/2027
45323K-AB-6	IMPRIVATA INC TERM LOAN		12/31/2021	Various		30,868	30,938	30,973	4,641		(52)		(52)		30,938		(70)	(70)	245	12/01/2027
BAS1B7-17-1	INDY US BIDCO LLC		12/31/2021	SCHEDULED REDEMPTION		23,705	23,705	23,766			(61)		(61)		23,705					03/06/2028
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B		12/31/2021	SCHEDULED REDEMPTION		27,500	27,500	27,488			13		13		27,500				76	01/29/2026
BAS0QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		08/27/2021	Various															2,557	12/20/2022
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		10/29/2021	SCHEDULED REDEMPTION		493,540	493,540	491,412	482,116	8,674	3,460		12,133		493,540				4,460	12/20/2022
45258F-AB-6	INGRAM MICRO INC TL B		12/31/2021	Various		52,270	52,500	52,506			(6)		(6)		52,500		(230)	(230)	440	06/30/2028
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		06/07/2021	Various		438,091	455,650	451,534	451,152		444		444		451,597		(13,506)	(13,506)	6,328	04/02/2025
L5137L-AK-1	INTELSAT JACKSON HLDGS DIP TL	D	09/14/2021	Various		600,000	600,000	591,417	587,980		18,020		18,020		600,000				29,981	07/13/2022
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		08/17/2021	Various		3,516,250	3,516,250	3,511,255	3,462,029	48,324	5,897		54,221		3,516,250				63,884	07/31/2024
29251L-AF-5	IPS ACQUISITION LLC TLB-2		10/01/2021	Various		477,167	477,167	476,582	473,469	2,983	715		3,698		477,167				15,410	11/07/2024
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		09/14/2021	Various		354,602	354,982	356,757			6,427		6,427		354,982		(380)	(380)	1,754	06/11/2025
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		12/31/2021	Various		55,738	55,891	55,809	17,402	122	54		176		55,891		(153)	(153)	212	12/01/2025
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	03/31/2021	Various		5,093,475	5,093,545	4,959,500	4,950,567	4,361	139,626		143,986		5,093,545		(70)	(70)	36,327	11/01/2025
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		01/13/2021	SCHEDULED REDEMPTION		7,338,085	7,338,085	7,326,006	7,326,025		12,060		12,060		7,338,085				9,275	08/18/2022
G5080A-AF-9	JAZZ PHARMA	D	12/31/2021	Various		59,918	60,000	59,919			81		81		60,000		(82)	(82)	203	05/05/2028
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		12/29/2021	Various		103,347	103,520	103,494	16,857	156	3,488		3,644		103,520		(173)	(173)	221	05/01/2026
48562R-AL-3	KAR AUCTION SERVICES INC		11/12/2021	Various		1,048,916	1,067,998	1,067,860	1,049,308	18,531	25		18,557		1,067,865		(18,949)	(18,949)	22,468	09/19/2026
C4927U-AB-8	KESTREL BIDCO INC. TL	A	07/16/2021	Various		359,852	371,250	367,563	355,242	12,231	220		12,451		367,692		(7,840)	(7,840)	7,625	12/11/2026
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		12/31/2021	Various		4,121	6,036	6,054			(18)		(18)		6,036		(1,915)	(1,915)		03/15/2028
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		03/15/2021	Various		909,954	908,089	909,667	900,307	9,740	(768)		8,972		909,279		675	675	4,135	04/03/2025
49387T-AV-8	KIK Custom Products Inc. Term Lo		01/21/2021	Various		(541)											(541)	(541)		12/22/2026
78572G-AN-8	KSBR HOLDING CORP		06/01/2021	Various		455,466	456,251	452,424	452,221		4,126		4,126		456,251		(222)	(222)	6,560	04/15/2026
05278G-AB-4	L&W INC (AUTOKINITON) TLB		04/06/2021	Various		940,355	940,355	936,245	926,250	9,785	4,320		14,105		940,355				21,592	05/22/2025
50168E-AE-2	LABL INC. DOLLAR TERM B LOAN		12/31/2021	Various		(854)											(854)	(854)		07/01/2026
50179J-AE-8	LBM ACQUISITION LLC DELAYED TL		12/31/2021	Various		(13)											(13)	(13)		12/17/2027
50179J-AB-4	LBM ACQUISITION LLC TL B		12/31/2021	Various		54,426	54,759	53,741			1,017		1,017		54,759		(333)	(333)	411	12/17/2027
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		12/31/2021	SCHEDULED REDEMPTION		34,119	34,119	33,283	30,695	2,470	954		3,424		34,119				127	12/01/2023
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		12/31/2021	SCHEDULED REDEMPTION		18,750	18,750	18,649	9,482		106		106		18,750				173	11/02/2027
50218K-AG-3	LIFE TIME INC COV LITE TLB		10/13/2021	Various		2,373,304	2,373,309	2,376,064			(2,755)		(2,755)		2,373,309		(5)	(5)	52,329	12/16/2024
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		10/05/2021	Various		997,304	997,304	990,414	971,753	17,684	7,867		25,551		997,304				31,551	05/22/2026
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		12/31/2021	Various		70,239	70,500	70,810	15,424		7,453		7,453		70,500		(261)	(261)	802	11/02/2027
50217U-AS-6	LTI HOLDINGS (BOYD) TL		12/31/2021	Various		42,056	42,259	41,592			955		955		42,259		(203)	(203)	115	09/06/2025
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		12/31/2021	Various		333,604	334,047	333,403			644		644		334,047		(443)	(443)	975	06/30/2027
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		11/12/2021	Various		414,000	420,223	419,473	413,920	5,478	107		5,585		419,505		(5,506)	(5,506)	741	06/21/2024
55759V-AB-4	MADISON IAQ LLC TL		12/31/2021	SCHEDULED REDEMPTION		3,000	3,000	2,985			15		15		3,000				28	06/21/2028
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		12/30/2021	SCHEDULED REDEMPTION		186,945	186,945	164,686	(1,972,878)		33,486		33,486		186,945				4,654	09/24/2024
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L		12/31/2021	Various		32,466	33,295	33,195	8,657		37,550		37,550		33,295		(830)	(830)	135	10/15/2027
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		05/04/2021	Various		2,338,627	2,338,627	2,326,407	2,293,024	32,416	13,187		45,603		2,338,627				27,886	03/20/2025
57777P-AE-5	MAVIS TIRE EXPRESS SERVICES TLB2		05/04/2021	Various		(41)											(41)	(41)		03/20/2025
58401D-AD-6	MED PARENTCO LP DELAYED TL		05/04/2021	Various		511,061	520,327	511,015	510,845	1,226			1,747		511,056		5	5	8,002	08/31/2026
58401D-AC-8	MED PARENTCO LP TERM LOAN		12/31/2021	Various		1,975,624	2,029,997	3,582,033	1,654,551	24,860	(1,630,067)		(1,605,206)		1,930,120		45,504	45,504	2,885	08/31/2026
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		05/06/2021	Various		972,728	987,277	992,723	967,532	25,662	(510)		25,152		992,684		(19,956)	(19,956)	14,675	10/31/2024
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		07/28/2021	Various		653,317	653,317	651,830	650,324	1,796	1,196		2,992		653,317				4,899	02/15/2024
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		12/31/2021	SCHEDULED REDEMPTION		2,496	2,496	2,473	2,471		25		25		2,496				18	11/12/2027
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	06/03/2021	Various		1,200,745	1,222,755	1,219,305	1,212,215	6,929	449		7,378		1,216,284		(15,539)	(15,539)	22,666	03/01/2026
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		12/31/2021	Various		18,917	18,938	18,889	15,569	185	721		906		18,938		(20)	(20)	58	09/13/2024
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		12/31/2021	SCHEDULED REDEMPTION		45,126	45,126	44,666	19,467		533		533		45,126				184	09/13/2024
59501N-AJ-8	MICROCHIP TECHNOLOGY INC TLB		11/30/2020	JPMORGAN CHASE & CO.															1,055	05/29/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		12/31/2021	SCHEDULED REDEMPTION		10,000	10,000	9,981	9,954	25	21		46		10,000				14	08/15/2026
59909T-AC-8	MILANO ACQUISITION CORP TLB		12/31/2021	Various		52,480	52,585	52,233	18,568		345		345		52,585		(104)	(104)	635	10/01/2027
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		10/29/2021	Various		249,348	250,000	248,210	248,133		192		192		247,451		1,896	1,896	5,310	03/06/2026
60662W-AM-4	MITCHELL INTERNATIONAL		05/18/2021	Various		1,772,049	1,802,073	1,799,230	1,767,167	31,820	289		32,108		1,799,276		(27,226)	(27,226)	23,266	11/29/2024
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		10/15/2021	Various		1,171,986	1,172,063	1,116,541	1,107,401		66,768		66,768		1,172,063		(76)	(76)	44,414	11/29/2024
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		07/21/2021	Various		3,870,439	3,870,510	3,824,459	3,817,653		94,476		94,476		3,870,510		(71)	(71)	196,839	06/30/2023
60935Q-AP-1	MONEYGRAM INTERNATIONAL INC. TLB		12/31/2021	SCHEDULED REDEMPTION		220,000	220,000	218,900			1,100		1,100		220,000				2,862	07/21/2026
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		11/12/2021	Various		764,591	785,000	748,954	739,211	11,857	340,610		352,468		750,190		14,401	14,401	44,424	10/09/2026
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		08/24/2021	Various		1,786,303	1,786,303	1,775,682	1,761,383	11,839	13,080		24,919		1,786,303				16,279	06/07/2023
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		12/31/2021	SCHEDULED REDEMPTION		938	938	928			9		9		938					09/01/2028
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		12/31/2021	Various		1,342,502	1,344,984	1,341,649			74,369		74,369		1,344,984		(2,482)	(2,482)	2,925	10/19/2026
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		09/30/2021	Various		30,635	30,662	30,595			67		67		30,662		(26)	(26)	63	03/02/2028
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		03/02/2021	Various		1,586,303	1,586,303	1,586,669	1,118,233	4,389	(364)		4,025		1,586,303				17,873	03/09/2026
63689E-AK-1	NATIONAL MENTOR HOLDINGS INC TLC		03/02/2021	Various		72,365	72,365	72,413	72,199	214	(48)		166		72,365				800	03/09/2026
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		04/01/2021	COST OF CARRY		(1)											(1)	(1)		03/02/2028
63939W-AJ-2	NAVICURE INC TLB		03/24/2021	Various		1,343,494	1,346,625	1,343,457	1,343,258	123	31		154		1,343,412		82	82	14,747	10/22/2026
63937Y-AE-1	NAVISTAR INC TERM LOAN B		07/01/2021	Various		2,922,687	2,922,779	2,903,390	2,896,655	8,029	21,262		29,291		2,922,779		(92)	(92)	56,301	11/06/2024
64746P-AC-3	NEW MILANI GROUP TL		09/30/2021	SCHEDULED REDEMPTION		65,000	65,000	64,594	26,221	8,096	16,559		24,656		65,000				9,142	06/06/2024
N9000D-AF-4	NEWCO I B.V. FACILITY AV1	C	04/12/2021	Various		1,977,295	2,000,000	1,977,101	1,976,595		694		694		1,977,288		7	7	29,311	01/31/2029
65336R-AU-2	NEXSTAR BROADCASTING INC		12/31/2021	SCHEDULED REDEMPTION		143,669	143,669	143,436	142,210	1,176	284		1,460		143,669				279	01/17/2024
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		05/17/2021	COST OF CARRY		(168)											(168)	(168)		09/21/2026
65340M-AN-3	NIACET CORP TL		09/13/2021	Various		4,372,677	4,372,677	4,355,034	4,350,626		22,050		22,050		4,372,677				191,435	02/01/2024
45674P-AC-8	NIELSEN CONSUMER LLC TL		12/31/2021	Various		(419)											(419)	(419)		03/05/2028
65409Y-BK-0	NIELSEN FINANCE LLC VNU INC		05/28/2021	Various		398,000	398,000	391,270	390,797		7,203		7,203		398,000				8,100	06/06/2025
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		10/26/2021	Various		4,366,427	4,366,427	4,354,336	4,352,126		2,538		2,538		4,354,664		11,763	11,763	200,766	03/28/2025
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL	D	12/31/2021	SCHEDULED REDEMPTION		104,947	104,947	104,600	103,723	836	389		1,225		104,947				124	10/01/2025
629738-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		12/31/2021	SCHEDULED REDEMPTION		337,103	337,558	333,325	169,440	37,813	70,998		108,811		337,558				4,117	06/07/2024
F6628D-AL-8	NUMERICABLE US TLB-12	D	12/27/2021	Various		3,705,502	3,732,016	3,721,096	3,627,575	36,259	5,791		42,050		3,722,066		(16,564)	(16,564)	878	01/31/2026
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		12/31/2021	SCHEDULED REDEMPTION		4,950	4,950	4,940	4,939		10		10		4,950				9	09/16/2026
68277F-AC-3	ONEDIGITAL BORROWER LLC DDTL		10/29/2021	Various															4,071	11/16/2027
68277F-AD-1	ONEDIGITAL BORROWER LLC TL		11/30/2021	Various		1,339,249	1,365,234	1,336,150	1,333,883		2,785		2,785		1,336,668		2,581	2,581	48,853	11/16/2027
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		12/31/2021	Various		7,053,266	7,240,230	9,458,806	2,219,329	27,578	(2,672,272)		(2,644,694)		6,774,633		278,633	278,633	48,413	02/01/2024
68621X-AE-3	ORGANON & CO TL (USD)		12/23/2021	Various		590,809	591,250	590,936			21,057		21,057		591,250		(441)	(441)	676	06/02/2028
68764J-AB-7	Oryx Midstream Services Permian		10/21/2021	COST OF CARRY		(23)											(23)	(23)		09/29/2028
68835H-AH-3	OSMOSE UTILITIES SERVICES INC. TL		08/24/2021	Various		(6)											(6)	(6)		06/23/2028
68835U-AC-5	OSMOTICA HOLDINGS US TL A		10/12/2021	Various		6,745,122	6,745,122	6,721,878	6,714,233	12,985	17,903		30,889		6,745,122				234,625	12/21/2022
BA50V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		09/29/2021	Various		11,849,231	11,849,231	11,528,538	10,664,308	886,954	326,871		1,213,825		11,849,231				680,776	12/21/2023
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TLB		12/31/2021	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875				6	09/20/2028
76173F-AU-1	PACTIVE EVERGREEN (AKA REYNOLDS)		09/24/2021	Various		1,627,182	1,648,843	1,648,296	1,640,599	7,520	10,403		17,923		1,628,041		(859)	(859)	26,431	02/05/2023
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		10/30/2021	SCHEDULED REDEMPTION																01/05/2025
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		03/05/2021	Various		3,316,230	3,337,574	3,316,145	3,312,051	3,513	656		4,169		3,316,220		10	10	21,549	04/30/2026
69946E-AT-8	PAREXEL INTERNATIONAL CORP TL		04/22/2021	Various		(738)											(738)	(738)		09/27/2024
70323K-AE-8	PATHWAY VET ALLIANCE 2021 TL		12/31/2021	Various		36,439	36,643	36,369			274		274		36,643		(204)	(204)	116	03/31/2027
70323K-AD-0	PATHWAY VET ALLIANCE LLC INI DDTL		01/29/2021	Various		111,628	112,462	111,628	111,619		9		9		111,628				613	03/31/2027
70323K-AC-2	PATHWAY VET ALLIANCE LLC INI TL		01/29/2021	Various		1,344,859	1,376,850	1,344,821	1,344,469		352		352		1,344,821		38	38	9,527	03/31/2027
70455D-AG-9	PCI GAMING AUTHORITY TERM LOAN		04/09/2021	Various		349,063	351,308	349,992	347,036	2,891	72		2,963		349,998		(935)	(935)	2,536	05/29/2026
70583G-AW-2	PELICAN PRODUCTS INC TL		12/31/2021	Various		731,250	731,250	729,722	715,404	14,625	1,769		16,393		731,250				34,425	05/01/2025
71360H-AB-3	PERATON CORP TLB		12/31/2021	SCHEDULED REDEMPTION		22,678	22,678	22,565			113		113		22,678				88	02/01/2028
69338C-AH-4	PG&E CORPORATION TERM LOAN		12/31/2021	Various		99,737	99,802	99,865	39,110		(138)		(138)		99,802		(65)	(65)	739	06/23/2025
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		03/19/2021	SCHEDULED REDEMPTION		1,016,078	1,016,078	1,015,188	967,470	47,717	892		48,608		1,016,078				13,570	06/11/2023
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		03/19/2021	SCHEDULED REDEMPTION		1,869,863	1,869,863	1,867,422	1,780,441	86,977	2,445		89,422		1,869,863				24,974	06/11/2023
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		03/19/2021	SCHEDULED REDEMPTION		536,874	536,874	536,174	511,199	24,974	701		25,675		536,874				7,170	06/11/2023
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		12/31/2021	SCHEDULED REDEMPTION		31,505	31,505	31,261	31,036	199	270		469		31,505				116	03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		12/31/2021	Various		33,064	33,131	33,095			36		36		33,131		(68)	(68)	62	03/05/2026
72108P-AR-5	PIKE CORP		06/25/2021	SCHEDULED REDEMPTION		30,822	30,822	30,783			39		39		30,822				91	01/21/2028
72108P-AQ-7	PIKE CORP TL		03/01/2021	Various		675,343	675,343	672,167	672,127		3,216		3,216		675,343				6,817	07/24/2026
72165N-BH-1	PILOT TRAVEL CENTERS LLC		12/31/2021	Various		2,022,553	2,035,000	2,024,825			261		261		2,025,086		(2,534)	(2,534)	2,827	08/04/2028
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		04/15/2021	Various		1,477,085	1,488,579	1,462,562	1,461,766		993,942		993,942		1,462,681		14,404	14,404	19,491	04/12/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN		12/31/2021	Various		78,572	78,750	78,450			300		300		78,750		(178)	(178)	195	03/13/2028
73044E-AB-0	PODS INC COV-LITE TLB		09/30/2021	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				12	03/31/2028
00190N-AJ-8	PODS LLC TRANCHE B-4 TL		03/31/2021	Various		948,010	948,010	946,622	946,569		1,441		1,441		948,010				9,085	12/06/2024
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		12/31/2021	SCHEDULED REDEMPTION		1,500	1,500	1,486	1,485		15		15		1,500				6	12/14/2027
73931U-AC-8	POWER STOP LLC INITIAL TL		12/31/2021	SCHEDULED REDEMPTION		75,000	75,000	74,739	73,219	1,503	278		1,781		75,000				184	10/19/2025
69355H-AB-4	PPD INC TL B		12/08/2021	Various		(25)											(25)	(25)		01/13/2028
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		08/02/2021	Various		3,673,558	3,673,662	3,655,481	3,638,504	25,641	11,910		37,551		3,673,662		(104)	(104)	60,302	02/07/2027
69374N-AC-6	PRECISION VALVE CORPORATION TL		12/31/2021	SCHEDULED REDEMPTION		37,643	37,643	37,458	31,996	5,442	205		5,646		37,643				549	08/02/2024
74045B-AC-1	PREGIS LLC TL		12/31/2021	SCHEDULED REDEMPTION		44,139	44,139	44,046	14,925	13	99		111		44,139				145	07/31/2026
74045B-AD-9	PREGIS TOPCO LLC TL		06/22/2021	Various		248,851	250,000	248,837	248,125	632	68		701		248,826		25	25	6,007	08/01/2026
74045B-AE-7	PREGIS TOPCO LLC TL		12/31/2021	SCHEDULED REDEMPTION		625	625	622			3		3		625				2	07/31/2026
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		04/19/2021	SCHEDULED REDEMPTION		157,519	157,519	156,029	154,323	1,601	1,595		3,196		157,519				888	01/02/2025
74112C-AW-3	PRESTIGE BRANDS INC TLB		12/30/2021	SCHEDULED REDEMPTION		250,000	250,000	248,750			1,250		1,250		250,000				540	07/03/2028
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT TL		03/26/2021	Various		(556)											(556)	(556)		03/03/2028
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		12/01/2021	Various		707,652	707,707	704,856	705,938	208	3,241		3,449		707,707		(55)	(55)	21,528	10/23/2026
74530D-AC-9	PUG LLC TERM LOAN (USD)		12/31/2021	SCHEDULED REDEMPTION		40,520	40,520	39,572	19,118	583	995		1,578		40,520				125	02/12/2027
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		12/31/2021	Various		65,968	66,321	65,913	28,198	92	10,123		10,215		66,321		(353)	(353)	104	02/01/2027
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		09/14/2021	SCHEDULED REDEMPTION		34,970	34,970	34,930	34,743	188	40		227		34,970				55	03/07/2024
44969C-BH-2	QUINTILES IMS INC TLB2		09/14/2021	SCHEDULED REDEMPTION		295,389	295,389	295,320	293,321	2,068			2,068		295,389				469	01/13/2025
75008Q-AL-0	RACKSPACE HOSTING INC TL B		02/09/2021	Various		1,917,785	1,917,785	1,917,785	1,913,470	4,315			4,315		1,917,785				20,915	11/03/2023
75025K-AF-5	RADIATE HOLDCO LLC TLB		11/01/2021	Various		1,813,481	1,813,859	1,791,374	1,803,697	297	1,707,269		1,707,566		1,791,230		22,252	22,252	30,663	09/25/2026
74934K-AC-5	RC BUYER INTITAL TL		12/31/2021	Various		4,372	4,375	4,380			113		113		4,375		(3)	(3)		07/26/2028
75605V-AD-4	REALPAGE INC TL		12/31/2021	SCHEDULED REDEMPTION		30,000	30,000	29,925			75		75		30,000				97	04/24/2028
75972J-AE-4	RENAISSANCE LEARNING 2ND LIEN TL		12/16/2021	Various		49,407	49,380	49,061	48,701	307	55		362		49,063		344	344	439	05/25/2026
75972J-AB-0	RENAISSANCE LEARNING INC TL		11/12/2021	Various		413,814	487,500	486,807	478,281	8,392	1,151,129		1,159,521		486,819		(73,005)	(73,005)	14,298	05/30/2025
76100L-AH-5	RESEARCH NOW GROUP INC TL		05/10/2021	Various		2,842,367	2,853,038	2,841,529	2,798,103	43,239	911		44,150		2,842,253		114	114	96,869	12/20/2024
76133M-AB-7	RESTORATION HARDWARE INC TLB		12/31/2021	Various		11,842	11,875	11,816			59		59		11,875		(33)	(33)	39	10/15/2028
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		12/31/2021	SCHEDULED REDEMPTION		63,093	110,885	48,224	15,243	7,860	40,200		48,060		55,442					09/07/2023
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		12/31/2021	SCHEDULED REDEMPTION		45,364	45,364	45,315	45,023	290	50		340		45,364				68	02/04/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL		12/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,966	14,869	94	37		131		15,000				44	02/03/2026
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		05/13/2021	Various		958,336	969,999	966,320	955,449	11,656	966,599		978,255		966,364		(8,029)	(8,029)	12,702	10/31/2024
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		10/07/2021	COST OF CARRY		(75)											(75)	(75)		08/05/2028
77313D-AN-1	ROCKET SOFTWARE INC TL		12/31/2021	Various		42,029	42,073	42,059	11,284	127	1,832		1,959		42,073		(44)	(44)	144	11/28/2025
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		11/12/2021	SCHEDULED REDEMPTION		19,772	19,772	19,723	19,718		54		54		19,772				32	02/11/2027
75001C-AB-0	RV RETAILER LLC TL-B		12/31/2021	Various		29,020	29,063	28,964			98		98		29,063		(43)	(43)	1,437	02/08/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		12/31/2021	Various		78,962	79,113	79,321	33,723	26	(200)		(174)		79,113		(150)	(150)	259	09/01/2027
78571Y-BE-9	SABRE GLBL INC TLB		02/03/2021	Various		(2,746)											(2,746)	(2,746)		12/17/2027
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		09/17/2021	Various		1,320,251	1,320,360	1,312,496	1,309,344	5,216	8,917		14,132		1,320,360		(110)	(110)	29,936	08/01/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		12/31/2021	Various		124,388	124,786	124,476	47,278	396	7,169		7,564		124,786		(398)	(398)	185	04/11/2025
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		12/31/2021	Various		4,995,939	5,040,005	17,066,915	2,099,282	59,533	(12,050,935)		(11,991,402)		5,017,766		(21,826)	(21,826)	9,992	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		11/12/2021	Various		2,793,381	2,835,394	2,830,327	2,792,863	36,962	720		37,682		2,830,544		(37,163)	(37,163)	4,980	06/21/2024
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		12/31/2021	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,978	1	21		22		5,000				13	09/03/2026
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		12/31/2021	Various		3,053,017	3,099,010	4,990,178	1,900,416	5,938	(1,913,009)		(1,907,071)		3,065,344		(12,327)	(12,327)	6,029	12/31/2025
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		05/17/2021	COST OF CARRY		(44)											(44)	(44)		03/06/2025
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		12/31/2021	SCHEDULED REDEMPTION		296,922	296,922	296,225	296,138		785		785		296,922				480	07/08/2024
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL		12/31/2021	Various		40,214	41,250	41,430			38,684		38,684		41,250		(1,036)	(1,036)	352	09/23/2027
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		12/31/2021	Various		33,295	34,131	33,823	8,637	76	195		272		34,131		(836)	(836)	76	09/30/2026
82981M-AC-6	SITEL WORLDWIDE CORPORATION TLB	D	12/31/2021	Various		7,718	7,813	7,831			(18)		(18)		7,813		(95)	(95)		08/28/2028
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		12/31/2021	Various		46,665	46,856	44,327	16,705	299	2,686		2,985		46,856		(191)	(191)	105	01/23/2025
83172D-AJ-8	SMILE BRANDS INC DDTL		10/09/2020	BANK MONTREAL / NESBITT BURNS															465	10/12/2024
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		12/31/2021	Various		1,999,535	2,041,470	3,978,300			(1,961,034)		(1,961,034)		2,014,959		(15,424)	(15,424)	4,511	02/05/2024
BAS16S-26-2	SPA HOLDINGS 3 OY TL B	D	11/15/2021	Various		(11,461)											(11,461)	(11,461)		02/04/2028
84762N-BP-5	SPECTRUM BRANDS HOLDINGS INC T		03/23/2021	Various		(465)											(465)	(465)		03/03/2028
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		09/30/2021	Various		43,808	44,750	44,524			226		226		44,750		(942)	(942)	538	03/04/2028
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		12/21/2021	Various		10,472	10,625	10,633			(8)		(8)		10,625		(153)	(153)	32	06/02/2028
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		11/30/2021	SCHEDULED REDEMPTION		1,183,713	1,183,713	1,176,395	464,081	2,214	8,046		10,259		1,183,713				1,842	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		11/30/2021	SCHEDULED REDEMPTION		22,072	22,072	22,050	21,799	247	26		273		22,072				34	04/16/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		10/29/2021	SCHEDULED REDEMPTION		628,818	628,818	624,477	284,155	1,355	4,820		6,174		628,818				976	04/16/2025
85350E-AB-2	STANDARD INDUSTRIES INC TL		12/22/2021	SCHEDULED REDEMPTION		539,625	539,625	534,229			5,396		5,396		539,625				5,095	09/22/2028
855031-AQ-3	STAPLES INC TL		12/29/2021	Various		19,314	19,367	18,556	18,148	380	839		1,219		19,367		(53)	(53)	254	04/16/2026
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	12/31/2021	Various		88,598	90,330	90,701	20,073		32,735		32,735		90,330		(1,732)	(1,732)	602	07/21/2026
85769E-AZ-4	STATION CASINOS LLC TLB		12/31/2021	Various		4,955,835	5,019,563	15,910,626	1,070,888	15,410	(10,949,818)		(10,934,408)		4,961,000		(5,164)	(5,164)	4,094	02/08/2027
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		02/26/2021	Various		18,514,465	20,008,182	18,998,551	12,466,207	1,759,130	506,605		2,265,735		19,511,842		(997,377)	(997,377)	38,442	03/19/2022
86089G-AB-3	STITCH ACQUISITION CORPORATION T		12/31/2021	SCHEDULED REDEMPTION		938	938	872			66		66		938				6	07/27/2028
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	03/31/2021	Various		1,994,524	1,980,000	1,995,054	1,979,889	15,196	(186)		15,010		1,994,899		(376)	(376)	51,643	10/01/2026
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	12/31/2021	SCHEDULED REDEMPTION		29,888	29,888	29,997			(109)		(109)		29,888				265	10/01/2026
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	12/31/2021	SCHEDULED REDEMPTION		46,622	46,622	46,490	16,325	185	131		316		46,622				323	03/05/2027
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		12/31/2021	SCHEDULED REDEMPTION		52,629	52,629	51,224			1,406		1,406		52,629				130	08/31/2026
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		05/03/2021	Various		2,616,107	2,731,298	2,552,109	2,536,501		1,250,589		1,250,589		2,553,003		63,104	63,104	39,633	09/02/2024
87164G-AM-5	SYNIVERSE HLDGS TL		03/23/2021	Various		(759)											(759)	(759)		03/09/2023
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		06/10/2021	Various		2,583,599	2,655,000	3,520,811	1,005,701	11,266	(861,368)		(850,101)		2,658,877		(75,278)	(75,278)	6,590	07/08/2026
87583F-AK-4	TANK HOLDINGS CORP		10/29/2021	SCHEDULED REDEMPTION		24,583	24,583	24,215			369		369		24,583				13	03/26/2026
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		12/31/2021	SCHEDULED REDEMPTION		36,630	36,630	36,372	16,159	328	267		596		36,630					03/26/2026
87294#-AA-6	TDBBS LLC TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		1,736,926	1,736,926	1,727,104	1,471,350	257,362	134,356		391,718		1,736,926				270,284	12/31/2023
87817J-AE-8	TEAM HEALTH INC TL		12/31/2021	SCHEDULED REDEMPTION		6,231	6,231	6,225	5,534	690	8		698		6,231				20	02/06/2024
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		05/21/2021	Various		1,546,382	1,569,428	1,567,530	1,540,001	27,383	1,555,777		1,583,160		1,567,604		(21,222)	(21,222)	45,337	05/01/2024
88023H-AE-0	TEMPO ACQUISITION LLC		12/31/2021	SCHEDULED REDEMPTION		7,500	7,500	7,481			19		19		7,500				23	08/31/2028
88023H-AD-2	TEMPO ACQUISITION LLC TL		12/31/2021	Various		98,687	98,770	98,162	47,669		3,351		3,351		98,770		(83)	(83)	314	11/02/2026
88145L-AE-4	TERRIER MEDIA BUYER INC 2021 TLB		05/10/2021	Various		(1,336)											(1,336)	(1,336)		12/17/2026
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		02/01/2021	Various		1,355,333	1,361,250	1,355,323	1,355,254		76		76		1,355,330		2	2	10,482	12/17/2026
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		11/03/2021	SCHEDULED REDEMPTION		3,894,398	3,894,398	3,875,803	3,818,262	63,304	12,774		76,079		3,894,398				57,867	08/24/2023
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		11/03/2021	SCHEDULED REDEMPTION		3,209,168	3,209,826	3,184,002	3,147,000	39,993	22,760		62,753		3,209,826				48,793	08/24/2023
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		07/07/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	995,938	926,019	70,628	4,603		75,231		1,000,000				14,569	08/24/2023
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		04/07/2021	Various		2,930,259	2,942,456	2,936,544	2,893,729	42,504	1,945,430		1,987,934		2,936,447		(6,188)	(6,188)	24,775	07/21/2025
88362W-AB-2	THERMON HOLDING CORP TLB		09/29/2021	Various		1,240,149	1,240,149	1,236,053	1,230,848	5,101	4,200		9,301		1,240,149				44,131	10/30/2024
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB		12/31/2021	Various		1,220,577	1,220,686	1,222,661			(1,975)		(1,975)		1,220,686		(110)	(110)	2,950	03/24/2028
88675U-AB-8	TIGER ACQUISITION LLC ITL		10/29/2021	SCHEDULED REDEMPTION		1,250	1,250	1,238			13		13		1,250				12	06/01/2028
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	12/31/2021	SCHEDULED REDEMPTION		34,757	34,757	34,710			47		47		34,757				2	07/30/2027
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		12/31/2021	Various		18,713	18,750	18,656			94		94		18,750		(37)	(37)	99	08/14/2024
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		12/31/2021	SCHEDULED REDEMPTION		116,527	112,128	111,134	105,521	1,193	1,135		2,328		116,527				371	08/14/2024
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		12/31/2021	SCHEDULED REDEMPTION		5,000	5,000	4,929			71		71		5,000				20	08/18/2027
89148P-AE-0	TOSCA SERVICES LLC TL B		02/19/2021	Various		492,945	500,000	492,942	492,819		123		123		492,942		3	3	3,646	08/18/2027
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC TLB	D	08/26/2021	Various		(556)											(556)	(556)		08/03/2028
89334G-AX-2	TRANS UNION TLB-5		12/31/2021	Various		321,913	321,926	321,407	112,804	271	789		1,060		321,926		(13)	(13)	476	11/16/2026
89364M-BS-2	TRANSDIGM INC TLG		05/07/2021	Various		(45)											(45)	(45)		08/22/2024
89364M-BQ-6	TRANSDIGM INC. REFI TLE - TLE		07/09/2021	Various		3,335,937	3,413,701	3,400,669	3,341,160	57,939	1,678		59,617		3,357,329		(21,392)	(21,392)	49,709	05/30/2025
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		06/21/2021	Various		2,393,446	2,441,671	2,407,211	2,389,541	31,454	1,492,310		1,523,764		2,407,722		(14,277)	(14,277)	30,620	12/09/2025
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		12/31/2021	Various		187,333	187,341	180,704	(960,607)		27,007		27,007		187,341		(8)	(8)	924	09/27/2024
89678Q-AB-2	TRITON WATER HOLDINGS INC TL		06/02/2021	Various		(11,791)											(11,791)	(11,791)		03/31/2028
89778P-AG-2	TRUCK HERO INC TLB		12/31/2021	Various		69,873	69,918	70,016			1,652		1,652		69,918		(44)	(44)	235	01/31/2028
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		12/31/2021	Various		81,882	82,013	82,159	31,569		5,517		5,517		82,013		(131)	(131)	324	10/29/2027
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		01/27/2021	Various		4,250,045	4,259,931	4,215,989	4,216,154	482	(1,862)		(1,380)		4,214,774		35,271	35,271	29,169	04/29/2026
90266U-AJ-2	UFC HOLDINGS LLC TL B3		12/31/2021	Various		1,025,005	1,025,378	1,027,374			10,921		10,921		1,025,378		(373)	(373)	15,021	04/29/2026
90385K-AG-6	UKG INC 2021 INCREMENTAL TL		12/01/2021	Various		(30)											(30)	(30)		05/04/2026
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		12/31/2021	SCHEDULED REDEMPTION		26,460	26,460	26,462	26,365	98	(2)		95		26,460				90	05/04/2026
90385K-AF-8	ULTIMATE SOFTWARE GRP TL 2ND LIEN		12/01/2021	Various		250,000	250,000	247,864	247,637		2,363		2,363		250,000				24,688	05/03/2027
90385K-AD-3	ULTIMATE SOFTWARE INCREM TL		01/22/2021	Various		749,602	748,125	746,472	746,469		22		22		744,911		4,691	4,691	6,416	05/04/2026
90932R-AE-4	UNITED AIR LINES INC TLB		04/21/2021	Various		1,771,594	1,771,594	1,771,594	1,731,733	39,861			39,861		1,771,594				10,334	04/01/2024
90932R-AJ-3	UNITED AIRLINES INC		12/31/2021	Various		95,219	95,625	96,881			16,869		16,869		95,625		(406)	(406)	566	04/21/2028
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		11/10/2021	Various		807,565	808,211	800,634	217,486		6,705		6,705		808,211		(646)	(646)	2,608	10/18/2025
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		12/31/2021	SCHEDULED REDEMPTION		45,000	45,000	44,775			225		225		45,000				80	06/03/2028
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		06/03/2021	Various		1,999,876	2,000,000	1,961,865	1,958,524		44,038		44,038		2,000,000		(124)	(124)	20,272	07/01/2024
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		09/29/2021	Various		10,066,841	10,066,841	10,059,317	5,771,622	4,252,130	43,089		4,295,219		10,066,841				555,516	10/04/2021
N9000D-AD-9	UPC BROADBAND HLDGS BV TLB2		06/17/2021	Various		1,993,206	2,000,000	1,977,308	1,976,595		23,405		23,405		2,000,000		(6,794)	(6,794)	34,207	01/31/2029
90349Y-AF-3	US ECOLOGY INC TLB		12/31/2021	Various		68,932	70,825	70,901	7,610	6	(128)		(122)		70,825		(1,893)	(1,893)	158	11/02/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90351H-AD-0	US FOODS INC TLB		05/07/2021	Various		969,031	987,500	983,468	969,913	13,321	258		13,580		983,492		(14,461)	(14,461)	9,216	09/13/2026
90351H-AB-4	US FOODS INC TL-B		05/07/2021	Various		2,372,817	2,399,744	2,397,172	2,361,300	35,504	586		36,090		2,397,390		(24,573)	(24,573)	19,699	06/27/2023
90351N-AF-2	USI HOLDINGS CORP		10/07/2021	Various		492,040	495,000	493,084	492,841		261		261		493,102		(1,061)	(1,061)	18,869	12/02/2026
91809E-AE-1	UTZ QUALITY FOODS 2021 NEW TL		03/08/2021	Various		(167)											(167)	(167)		01/20/2028
92531H-AD-9	VERSCEND HOLDING CORP TL B		12/31/2021	Various		49,365	49,811	49,969			(158)		(158)		49,811		(446)	(446)	170	08/27/2025
92531H-AB-3	VERSCEND HOLDING CORP TLB		04/01/2021	Various		1,972,567	1,967,317	1,972,586	1,961,725	11,126	(159)		10,967		1,972,692		(126)	(126)	23,007	08/27/2025
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	08/02/2021	Various		1,986,810	1,995,000	1,957,131	1,956,743		4,370		4,370		1,919,498		67,313	67,313	45,154	07/30/2027
92537E-AB-4	VERTIV GROUP CORPORATION TERM LO		03/10/2021	Various		4,076,232	4,094,063	4,076,162	4,065,281	10,407	537		10,944		4,076,225		7	7	35,000	03/02/2027
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		12/31/2021	Various		5,048,994	5,078,347	20,080,883			(15,056,141)		(15,056,141)		5,024,742		24,252	24,252	3,770	03/02/2027
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		12/31/2021	Various		52,504	52,766	51,706	19,762	612	3,212		3,824		52,766		(261)	(261)	171	07/02/2025
92565E-AB-9	VICI PROPERTIES INC. TL		09/15/2021	Various		477,082	477,273	476,527	476,392		881		881		477,273		(190)	(190)	6,575	12/20/2024
G9368P-BE-3	VIRGIN MEDIA INV		08/27/2021	COST OF CARRY		(1,164)											(1,164)	(1,164)		01/31/2029
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		12/31/2021	Various		69,990	69,999	69,927	36,734		199		199		69,999		(9)	(9)	105	12/31/2025
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		03/26/2021	Various		1,906,561	1,900,382	1,909,058	1,879,801	29,569	(429)		29,140		1,904,735		1,826	1,826	15,155	02/28/2025
00215N-AK-6	VM CONSOLIDATED INC TLB		12/31/2021	SCHEDULED REDEMPTION		51,753	51,753	51,925			34,330		34,330		51,753				609	03/24/2028
91834W-AC-4	VS BUYER LLC TERM LOAN B		09/30/2021	SCHEDULED REDEMPTION		4,688	4,688	4,667	4,643	23	21		45		4,688				13	02/28/2027
92956R-AG-6	WABASH NATIONAL CORPORATION TL		12/31/2021	Various		(1,389)											(1,389)	(1,389)		09/28/2027
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		08/11/2021	Various		2,498,574	2,598,750	2,597,549	2,558,469	48,850	10,065,591		10,114,441		2,597,539		(98,965)	(98,965)	57,065	02/05/2026
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING TLB		05/20/2021	Various		(2,989)											(2,989)	(2,989)		03/02/2028
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		12/31/2021	SCHEDULED REDEMPTION		26,068	26,068	26,015	12,445	32	55		86		26,068				83	10/22/2026
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		03/09/2021	COST OF CARRY		(22)											(22)	(22)		10/23/2025
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		10/22/2021	Various		1,300,486	1,300,486	1,292,911	1,289,368		11,118		11,118		1,300,486				16,385	04/29/2023
96208U-AP-6	WEX INC TERM B3		04/01/2021	Various		2,866,444	2,866,444	2,831,328	2,829,754		36,690		36,690		2,866,444				23,148	05/15/2026
96208U-AT-8	WEX INC TERM LOAN		12/31/2021	SCHEDULED REDEMPTION		52,500	52,500	52,238			263		263		52,500				72	03/31/2028
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		12/31/2021	Various		(15,742)											(15,742)	(15,742)		08/02/2026
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		10/29/2021	Various		76,811	77,113	77,030	31,687		31		31		77,113		(302)	(302)	550	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		12/31/2021	Various		78,883	78,899	77,846	52,804	4,599	1,286		5,885		78,899		(16)	(16)	240	05/18/2025
97246F-AH-9	WILSONART LLC TL		12/31/2021	SCHEDULED REDEMPTION		66,430	66,430	66,609			44,108		44,108		66,430				504	12/31/2026
97246F-AF-3	WILSONART TRANCHE D TL		04/01/2021	Various		2,888,003	2,880,525	2,877,018	2,879,887		2,889,499		2,889,499		2,877,020		10,983	10,983	31,285	12/19/2023
92929L-AT-5	WMG ACQUISITION TRANCHE F TL		01/20/2021	EXCHANGE		2,568,769	2,574,206	2,568,662	2,567,359	1,309	97		1,406		2,568,764		5	5	3,249	11/01/2023
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		12/23/2021	Various		2,979,231	3,000,000	5,992,932			(3,008,809)		(3,008,809)		2,984,123		(4,892)	(4,892)	4,902	01/20/2028
97939D-AD-5	WOODFORD EXPRESS LLC ITL		12/31/2021	SCHEDULED REDEMPTION		17,423	17,423	15,986	4,313	1,393	1,440		2,833		17,423				224	01/27/2025
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		12/31/2021	Various		35,186	36,261	35,471	17,931	1,276	582		1,859		36,261		(1,075)	(1,075)	15,971	04/30/2025
BA51AF-9F-8	WPG HOLDINGS LLC ITL		11/17/2021	COST OF CARRY		(141)											(141)	(141)		10/20/2025
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		12/31/2021	Various		100,773	101,151	101,085	49,600	449	6,490		6,939		101,151		(378)	(378)	149	05/30/2025
C8614Y-AB-9	XPLORNET COMMUNICATIONS INC TL	A	06/17/2021	Various		2,181,111	2,185,758	2,088,973	2,083,433		6,550		6,550		2,089,984		91,127	91,127	58,826	06/10/2027
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		05/21/2021	Various		2,364,790	2,400,000	2,287,961	2,292,132		17,333,329		17,333,329		2,288,114		76,676	76,676	27,457	04/30/2028
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		05/24/2021	COST OF CARRY		(258)											(258)	(258)		02/02/2026
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						571,748,591	577,378,273	668,868,311	422,233,739	12,639,181	41,897,761		54,536,942		573,373,703		(1,640,289)	(1,640,289)	9,361,808	XXX
8399997. Total - Bonds - Part 4						17,609,270,139	16,729,521,600	17,219,872,043	16,315,749,947	18,095,944	4,133,568	5,447	22,224,065	235,349	17,064,402,762	177,064	500,571,503	500,748,567	404,789,572	XXX
8399998. Total - Bonds - Part 5						7,303,187,881	7,006,675,966	7,333,894,397			(198,456,603)		(198,456,603)		7,307,984,261		(6,168,201)	(6,168,201)	38,734,342	XXX
8399999. Total - Bonds						24,912,458,020	23,736,197,566	24,553,766,440	16,315,749,947	18,095,944	(194,323,035)	5,447	(176,232,538)	235,349	24,372,387,024	177,064	494,403,301	494,580,365	443,523,913	XXX
126128-20-6	CNB FINANCIAL CORP INC		06/11/2021	JONES TRADING	14,200.000	386,893	1.00	355,000	355,000						355,000		31,893	31,893	9,285	
23385H-20-8	DAIRY FARMERS OF AMERICA		12/30/2021	ASSIGNMENT OF SECURITIES	150,000.000	15,000,000	100.00	12,750,000	12,750,000						12,750,000		2,250,000	2,250,000	1,276,406	
S51692-18-4	DRAEGERWERK PREF AG	B	11/22/2021	MORGAN STANLEY	24.000	1,905	0.00	1,844	1,844	149			149	(149)	1,844	12	49	61	4	
32043P-20-5	FIRST GUARANTY BANCSHARES INC		05/17/2021	JONES TRADING	6,000.000	157,463	1.00	150,000							150,000		7,463	7,463	956	
S55456-70-1	JUNGHEINRICH PREF AG	B	11/22/2021	MORGAN STANLEY	193.000	9,988	1.00	7,700	7,955					(255)	7,700	(342)	2,630	2,288	74	
56064Y-30-8	MAINSTREET BANCSHARES INC		11/08/2021	JONES TRADING	22,420.000	598,429	1.00	560,500	560,500						560,500		37,929	37,929	10,315	
S52712-76-7	SIXT PREF	B	11/22/2021	Various	62.000	5,707	0.00	3,197	3,478					(281)	3,197	284	2,226	2,510		
95082P-30-3	WESCO INTERNATIONAL DS REP1 CUM P		12/03/2021	BANK OF AMERICA/MERRILL LYNCH	85.000	2,585	1.00	2,254	2,254						2,254		331	331	169	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						16,162,969	XXX	13,830,496	13,681,031	149			149	(685)	13,830,496	(47)	2,332,520	2,332,473	1,297,210	XXX
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		04/05/2021	EXCHANGE	14,075,000.000	11,541,500	100.00	14,012,469	11,189,625	2,824,800	(2,472,925)		351,875		11,541,500				562,023	
29278N-AB-9	ENERGY TRANSFER PARTNERS LP		04/05/2021	Various	14,545,000.000	12,872,325	100.00	13,923,425	12,283,646	1,644,993	(481,314)		1,163,679		13,447,325		(575,000)	(575,000)	615,637	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74915M-30-8	QURATE RETAIL CUMULATIVE REDEEM		12/03/2021	BANK OF AMERICA/MERRILL LYNCH	49.000	5,066	100.00	2,871	2,911		142		142		3,053		2,012	2,012	392	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						24,418,891	XXX	27,938,765	23,476,182	4,469,794	(2,954,097)		1,515,696		24,991,878		(572,988)	(572,988)	1,178,052	XXX
8999997. Total - Preferred Stocks - Part 4						40,581,859	XXX	41,769,260	37,157,213	4,469,943	(2,954,097)		1,515,846	(685)	38,822,374	(47)	1,759,532	1,759,486	2,475,262	XXX
8999998. Total - Preferred Stocks - Part 5						30,792	XXX	26,872							26,872	(972)	4,892	3,920	25	XXX
8999999. Total - Preferred Stocks						40,612,651	XXX	41,796,132	37,157,213	4,469,943	(2,954,097)		1,515,846	(685)	38,849,246	(1,019)	1,764,424	1,763,405	2,475,287	XXX
336901-10-3	1ST SOURCE CORP		11/22/2021	MORGAN STANLEY	278.000	13,835		8,574	11,203	(2,630)			(2,630)		8,574		5,261	5,261	336	
90214J-10-1	2U INC		11/22/2021	MORGAN STANLEY	264.000	6,314		5,508	10,563	(5,055)			(5,055)		5,508		806	806		
88554D-20-5	3D SYSTEMS CORP		11/22/2021	Various	1,210.000	30,168		5,941	12,681	(6,740)			(6,740)		5,941		24,227	24,227		
88579Y-10-1	3M COMPANY		12/09/2021	GOLDMAN, SACHS & CO.	20,059.000	3,529,062		3,650,136							3,650,136		(121,074)	(121,074)	29,687	
SB0L4L-M9-7	888 HOLDINGS PLC	B	11/22/2021	Various	1,047.000	4,850		3,793	4,086	(196)			(196)	(97)	3,793	60	996	1,056	148	
000361-10-5	A A R CORP.		11/22/2021	MORGAN STANLEY	376.000	13,887		6,836	13,619	(6,783)			(6,783)		6,836		7,052	7,052		
S54991-31-0	A2A	B	11/22/2021	MORGAN STANLEY	4,461.000	9,239		6,336	7,120	(248)			(248)	(536)	6,336	2	2,900	2,903	371	
SBF2FP-V3-5	AAK	B	11/22/2021	MORGAN STANLEY	367.000	8,063		6,307	7,418	(234)			(234)	(877)	6,307	277	1,480	1,757	86	
SB1W8P-14-3	AALBERTS INDUSTRIES NV	B	11/22/2021	MORGAN STANLEY	275.000	17,660		9,027	12,268	(2,248)			(2,248)	(992)	9,027	57	8,575	8,633	166	
S43182-60-9	AANNEMINGSMAATSCHAPPIJ CFE NV	B	11/22/2021	MORGAN STANLEY	81.000	8,495		5,319	8,285	(2,622)			(2,622)	(345)	5,319	(186)	3,362	3,176	69	
000360-20-6	AAON INC		11/22/2021	MORGAN STANLEY	114.000	8,883		5,508	7,596	(2,087)			(2,087)		5,508		3,375	3,375	22	
S73800-62-5	AAREAL BANK AG	B	11/22/2021	MORGAN STANLEY	257.000	8,171		5,011	6,148	(639)			(639)	(497)	5,011	32	3,128	3,160	92	
00258W-10-8	AARONS COMPANY INC		11/22/2021	MORGAN STANLEY	119.000	3,026		1,955	2,256	(301)			(301)		1,955		1,070	1,070	36	
S65657-07-4	ABACUS PROPERTY GROUP	B	11/23/2021	MORGAN STANLEY	1,717.000	4,420		3,154	3,803	(224)			(224)	(425)	3,154	182	1,085	1,267	198	
G0060R-11-8	ABCAM PLC	B	11/22/2021	Various	504.000	11,264		7,975	10,679	(1,609)			(1,609)	(1,095)	7,975	774	2,514	3,289		
000957-10-0	ABM INDUSTRIES		11/22/2021	MORGAN STANLEY	254.000	12,338		7,822	9,611	(1,789)			(1,789)		7,822		4,516	4,516	193	
00401C-10-8	ACACIA COMMUNICATIONS INC		03/01/2021	MERGER	170.000	19,550		10,904	12,403	(1,500)			(1,500)		10,904		8,646	8,646		
00404A-10-9	ACADIA HEALTHCARE CO INC		11/22/2021	Various	2,508.000	163,865		46,022	126,052	(80,030)			(80,030)		46,022		117,844	117,844		
004225-10-8	ACADIA PHARMACEUTICALS INC		11/22/2021	Various	462.000	11,740		12,986	24,699	(7,048)		4,665	(11,713)		12,986		(1,246)	(1,246)		
00434H-10-8	ACCELERON PHARMA INC		11/24/2021	Various	200.000	35,601		18,493	25,588	(7,095)			(7,095)		18,493		17,108	17,108		
G1151C-10-1	ACCENTURE PLC	D	03/08/2021	Various	2,363.000	605,377		253,357	617,239	(363,883)			(363,883)		253,357		352,020	352,020	2,079	
S55791-07-3	ACCIONA	B	11/22/2021	MORGAN STANLEY	48.000	8,711		4,709	6,854	(1,596)			(1,596)	(549)	4,709	25	3,977	4,002	180	
00081T-10-8	ACCO BRANDS CORP		11/22/2021	MORGAN STANLEY	512.000	4,452		2,585	4,326	(1,741)			(1,741)		2,585		1,867	1,867	100	
E0060D-14-5	ACERINOX	B	11/22/2021	MORGAN STANLEY	543.000	6,549		4,318	6,002	(1,199)			(1,199)	(485)	4,318	27	2,204	2,231	267	
004498-10-1	ACI WORLDWIDE INC		11/22/2021	MORGAN STANLEY	326.000	10,414		8,247	12,528	(4,281)			(4,281)		8,247		2,167	2,167		
S57157-74-5	ACKERMANS & VAN HAAREN	B	11/22/2021	MORGAN STANLEY	28.000	4,616		4,082	4,214	(33)			(33)	(99)	4,082	(216)	750	534	56	
00108J-10-9	ACM RESEARCH CLASS A INC		11/22/2021	MORGAN STANLEY	43.000	4,036		2,681	3,494	(812)			(812)		2,681		1,354	1,354		
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	12/09/2021	Various	2,218.260	53,775		50,221	51,997	(12,791)			(12,791)	(5,478)	50,221	612	2,942	3,554	2,602	
00508Y-10-2	ACUITY BRANDS INC		11/22/2021	MORGAN STANLEY	110.000	23,641		13,059	13,320	(261)			(261)		13,059		10,581	10,581	57	
005098-10-8	ACUSHNET HOLDINGS CORP		12/17/2021	Various	9,381.000	483,941		241,279	380,306	(139,026)			(139,026)		241,279		242,662	242,662	3,106	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES CORP		11/22/2021	Various	384.000	11,454		13,768	22,706	(6,925)		2,013	(8,938)		13,768		(2,314)	(2,314)		
SBLN8T-44-0	ADDTECH CLASS B	B	11/22/2021	MORGAN STANLEY	688.000	16,341		7,355	9,131	(1,210)			(1,210)	(566)	7,355	(138)	9,124	8,986	82	
006739-10-6	ADDUS HOMECARE CORP		11/22/2021	Various	136.000	12,806		11,772	15,924	(4,148)		4	(4,152)		11,772		1,034	1,034		
S60549-04-5	ADEKA CORP	B	11/24/2021	MORGAN STANLEY	600.000	13,045		7,936	10,466	(2,096)			(2,096)	(434)	7,936	(502)	5,612	5,109	251	
S60068-86-3	ADELAIDE BRIGHTON LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	884.000	2,328		2,021	2,285	(170)			(170)	(94)	2,021	96	212	307	50	
SBYNXB-Z5-0	ADO PROPERTIES	B	11/22/2021	Various	188.000	2,812		3,502	6,671	(1,041)		1,672	(2,713)	(456)	3,502	26	(717)	(690)	75	
00724F-10-1	ADOBE INC		03/08/2021	Various	1,834.000	857,945		279,227	917,220	(637,994)			(637,994)		279,227		578,719	578,719		
00090Q-10-3	ADT INC		11/22/2021	MORGAN STANLEY	695.000	6,154		3,093	5,456	(2,362)			(2,362)		3,093		3,061	3,061	97	
S56534-87-8	ADVA OPTICAL NETWORKING	B	11/22/2021	MORGAN STANLEY	454.000	6,678		3,221	3,922	(538)			(538)	(163)	3,221	(112)	3,569	3,457		
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		11/22/2021	Various	3,210.000	324,423		97,038	268,292	(171,254)			(171,254)		97,038		227,385	227,385	183	
007973-10-0	ADVANCED ENERGY INDUSTRIES		09/14/2021	GOLDMAN, SACHS & CO.	48.000	4,359		4,630	4,655	(24)			(24)		4,630		(271)	(271)	12	
S04536-59-5	ADVANCED MEDICAL SOLUTIONS GROUP P	B	11/22/2021	MORGAN STANLEY	918.000	4,088		2,623	3,049	(261)			(261)	(165)	2,623	108	1,358	1,466	23	
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		05/25/2021	Various	532.000	4,541		5,498	5,767	(264)		4	(269)		5,498		(957)	(957)		
00766T-10-0	AECOM TECHNOLOGY GROUP		11/22/2021	MORGAN STANLEY	485.000	35,572		22,850	24,143	(1,293)			(1,293)		22,850		12,722	12,722		
S26995-47-2	AECON GROUP INC	B	11/22/2021	MORGAN STANLEY	288.000	3,826		2,950	3,698	(510)			(510)	(239)	2,950	219	658	877	134	
SB1G5X-P1-4	AEDIFICA REIT SA	B	11/22/2021	Various	68.000	8,591		7,614	8,179	22			22	(586)	7,614	118	859	977	117	
00770F-10-4	AEGION CORP		05/18/2021	MERGER	230.000	6,900		3,407	4,368	(961)			(961)		3,407		3,493	3,493		
S65447-51-8	AEON HOKKAIDO CORP	B	11/24/2021	MORGAN STANLEY	400.000	5,073		3,574	3,785	(168)			(168)	(42)	3,574	(330)	1,829	1,499	40	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SBFSSC-F9-8	AEON REIT INVESTMENT REIT CORP	B	11/24/2021	MORGAN STANLEY	10.000	13,484		10,844	12,785	(1,498)			(1,498)	(443)	10,844	(762)	3,401	2,639	515	
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		11/22/2021	Various	7,364.000	377,459		283,471	389,187	(105,716)			(105,716)		283,471		93,987	93,987	1,750	
008073-10-8	AEROVIRONMENT INC		11/22/2021	MORGAN STANLEY	82.000	7,231		4,383	7,126	(2,743)			(2,743)		4,383		2,848	2,848		
SBN791-J6-2	AF POYRY CLASS B	B	11/22/2021	MORGAN STANLEY	337.000	9,900		7,234	10,308	(1,854)			(1,854)	(1,219)	7,234	317	2,348	2,665	173	
008252-10-8	AFFILIATED MANAGERS GR		11/22/2021	MORGAN STANLEY	214.000	37,290		13,471	21,764	(8,293)			(8,293)		13,471		23,819	23,819	9	
001084-10-2	AGCO CORP.		11/22/2021	MORGAN STANLEY	314.000	37,995		15,134	32,370	(17,237)			(17,237)		15,134		22,862	22,862	1,495	
S56890-51-0	AGFA GEVAERT NV NPV	B	11/22/2021	MORGAN STANLEY	752.000	3,046		3,134	3,588	(165)			(165)	(290)	3,134	20	(107)	(88)		
G0116S-18-5	AGGREKO PLC	B	08/10/2021	MERGER	607.000	7,313		3,018	5,194	(1,672)			(1,672)	(504)	3,018	359	3,935	4,294	86	
00846U-10-1	AGILENT TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	974.000	113,056		113,861	115,409	(1,549)			(1,549)		113,861		(804)	(804)	189	
00847X-10-4	AGIOS PHARMACEUTICALS INC		11/22/2021	Various	362.000	14,707		12,628	15,685	(3,058)			(3,058)		12,628		2,079	2,079		
S20098-23-2	AGNICO EAGLE MINES LTD COM	B	12/09/2021	Various	2,621.000	148,777		154,621	184,313	(20,356)			(20,356)	(9,337)	154,621	9,237	(15,080)	(5,843)	780	
008492-10-0	AGREE REALTY CORP		02/26/2021	GOLDMAN, SACHS & CO.	151.000	9,748		9,610	10,054	(444)			(444)		9,610		138	138	156	
SBF0L3-53-0	AIB GROUP	B	11/22/2021	MORGAN STANLEY	3,394.000	8,410		3,622	6,981	(3,069)			(3,069)	(290)	3,622	(126)	4,914	4,788		
S60100-47-6	AICA KOGYO CO LTD	B	11/24/2021	MORGAN STANLEY	200.000	5,790		6,553	6,906	(66)			(66)	(287)	6,553	(415)	(349)	(763)	174	
S49160-39-3	AIR FRANCE-KLM SA	B	11/22/2021	Various	1,231.000	5,582		4,222	7,712	(3,169)			(3,169)	(321)	4,222	(147)	1,507	1,360		
00912X-30-2	AIR LEASE CORP		11/22/2021	Various	532.000	23,953		15,088	23,631	(8,544)			(8,544)		15,088		8,866	8,866	340	
009158-10-6	AIR PRODUCTS & CHEM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,057.000	282,085		281,469	288,794	(7,325)			(7,325)		281,469		617	617	1,416	
D0198L-14-3	AIXTRON SE	B	11/22/2021	MORGAN STANLEY	293.000	7,061		3,531	5,114	(1,169)			(1,169)	(414)	3,531	22	3,508	3,530	29	
SBFZNL-B6-7	AJ BELL PLC	B	11/22/2021	MORGAN STANLEY	688.000	3,866		3,262	4,077	(397)			(397)	(418)	3,262	317	287	604	67	
SB02R4-D9-2	AKER	B	11/23/2021	MORGAN STANLEY	140.000	13,137		5,925	9,157	(2,454)			(2,454)	(778)	5,925	300	6,913	7,212	291	
SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC	B	11/22/2021	Various	544.000	2,325		1,766	2,097	(116)			(116)	(215)	1,766	171	387	559		
011311-10-7	ALAMO GROUP INC		11/22/2021	MORGAN STANLEY	36.000	5,485		2,901	4,966	(2,065)			(2,065)		2,901		2,584	2,584	20	
011532-10-8	ALAMOS GOLD INC CLASS A	B	02/26/2021	GOLDMAN, SACHS & CO.	629.000	4,479		5,490	5,490	355			355	(355)	5,490	416	(1,427)	(1,011)		
011642-10-5	ALARM.COM HOLDINGS INC		11/22/2021	MORGAN STANLEY	193.000	16,201		8,048	19,966	(11,918)			(11,918)		8,048		8,154	8,154		
012348-10-8	ALBANY INTERNATIONAL CORP.		11/22/2021	MORGAN STANLEY	193.000	16,830		9,555	14,170	(4,615)			(4,615)		9,555		7,275	7,275	154	
015351-10-9	ALEXION PHARMACEUTICAL INC		07/22/2021	MERGER	1,897.000	454,699		208,725	296,387	(87,663)			(87,663)		208,725		245,974	245,974		
SBG0SJ-42-0	ALFEN NV	B	11/22/2021	Various	40.000	3,606		3,260	4,043	(688)			(688)	(95)	3,260	(24)	370	346		
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	12/09/2021	Various	8,849.000	194,936		198,448	301,311	(121,718)		60	(121,778)	18,915	198,448	(3,512)		(3,512)	2,216	
023960-36-2	ALK-ABELLO B	B	11/22/2021	MORGAN STANLEY	19.000	9,181		5,071	7,808	(2,097)			(2,097)	(641)	5,071	44	4,067	4,111		
G01767-10-5	ALKERMES PLC		11/22/2021	MORGAN STANLEY	622.000	14,060		8,969	12,409	(3,440)			(3,440)		8,969		5,091	5,091		
01671P-10-0	ALLAKOS INC		11/22/2021	Various	117.000	9,365		5,625	16,380	(10,755)			(10,755)		5,625		3,740	3,740		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		11/22/2021	MORGAN STANLEY	614.000	9,901		5,762	10,297	(4,535)			(4,535)		5,762		4,139	4,139		
01748H-10-7	ALLEGIANCE BANCSHARES INC		11/22/2021	MORGAN STANLEY	290.000	12,854		6,336	9,898	(3,562)			(3,562)		6,336		6,519	6,519	104	
01748X-10-2	ALLEGIANT TRAVEL CO		11/22/2021	MORGAN STANLEY	40.000	7,414		2,753	7,570	(4,817)			(4,817)		2,753		4,661	4,661		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		05/06/2021	Various	4,149.000	103,050		62,202	110,612	(48,257)		152	(48,410)		62,202		40,848	40,848		
018522-30-0	ALLETE INC		11/22/2021	MORGAN STANLEY	191.000	12,070		9,882	11,831	(1,948)			(1,948)		9,882		2,188	2,188	481	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		11/22/2021	Various	185.000	15,299		7,766	13,709	(5,942)			(5,942)		7,766		7,533	7,533	155	
S31030-81-0	ALLIANCE PHARMA PLC	B	11/22/2021	MORGAN STANLEY	1,977.000	2,750		1,871	2,367	(368)			(368)	(128)	1,871	77	803	880	44	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		11/22/2021	Various	464.000	17,090		16,191	20,012	(3,821)			(3,821)		16,191		898	898	292	
019770-10-6	ALLOGENE THERAPEUTICS INC		11/22/2021	Various	109.000	2,003		2,098	2,751	(653)			(653)		2,098		(95)	(95)		
S59142-70-3	ALLREAL HLD N	B	11/22/2021	Various	25.000	5,212		4,937	5,755	(418)			(418)	(400)	4,937	219	56	275	62	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		11/22/2021	MORGAN STANLEY	1,031.000	17,893		6,659	14,888	(8,229)			(8,229)		6,659		11,234	11,234		
02079K-30-5	ALPHABET INC CLASS A		03/08/2021	Various	983.000	2,025,098		753,888	1,722,845	(968,957)			(968,957)		753,888		1,271,210	1,271,210		
02079K-10-7	ALPHABET INC CLASS C		05/25/2021	DIRECT	867.000	1,907,045		465,928	1,518,880	(1,052,952)			(1,052,952)		465,928		1,441,117	1,441,117		
S60215-00-1	ALPS ALPINE LTD	B	11/24/2021	Various	500.000	5,288		5,729	6,577	92		667	(575)	(273)	5,729	(195)	(245)	(441)	56	
SB86SZ-R5-8	ALS LTD	B	11/23/2021	MORGAN STANLEY	1,272.000	11,244		5,719	9,433	(2,659)			(2,659)	(1,055)	5,719	329	5,196	5,526	139	
SB11TD-81-4	ALSO HOLDING AG	B	11/22/2021	Various	16.000	5,035		3,924	4,579	(337)			(337)	(318)	3,924	98	1,013	1,111		
021369-10-3	ALTAIR ENGINEERING INC CLASS A		11/22/2021	MORGAN STANLEY	109.000	8,475		3,013	6,342	(3,329)			(3,329)		3,013		5,462	5,462		
F02626-10-3	ALTEN	B	11/22/2021	MORGAN STANLEY	77.000	13,181		6,620	8,729	(1,403)			(1,403)	(706)	6,620	42	6,519	6,561	80	
02156B-10-3	ALTERYX INC CLASS A		11/22/2021	Various	146.000	13,957		14,652	17,781	(3,130)			(3,130)		14,652		(695)	(695)		
S61676-97-9	ALTIUM LTD	B	11/23/2021	Various	344.000	8,435		7,550	9,023	(248)		275	(523)	(949)	7,550	871	14	885	34	
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		11/22/2021	Various	5,973.000	385,905		108,465	331,083	(222,618)			(222,618)		108,465		277,440	277,440	760	
SB67M8-D9-1	ALTUS GROUP LTD	B	11/22/2021	MORGAN STANLEY	124.000	6,451		3,714	4,783	(760)			(760)	(309)	3,714	276	2,462	2,738	50	
S60273-04-2	AMANO CORP	B	11/24/2021	MORGAN STANLEY	300.000	6,945		6,221	7,171	(653)			(653)	(298)	6,221	(394)	1,118	725	169	
G037AX-10-1	AMBARELLA INC		11/22/2021	MORGAN STANLEY	155.000	28,105		7,147	14,232	(7,085)			(7,085)		7,147		20,958	20,958		
023436-10-8	AMEDISYS INC		11/22/2021	Various	120.000	20,189		19,855	35,200	(13,175)		2,170	(15,345)		19,855		333	333		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
023608-10-2	AMEREN CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,881.000	139,541		146,304	146,831	(527)			(527)		146,304		(6,763)	(6,763)		
02361E-10-8	AMERESCO INC-CL A		11/22/2021	MORGAN STANLEY	95.000	8,883		1,568	4,963	(3,395)			(3,395)		1,568		7,315	7,315		
024013-10-4	AMERICAN ASSETS TR INC		11/22/2021	MORGAN STANLEY	591.000	22,343		14,674	17,068	(2,394)			(2,394)		14,674		7,668	7,668	508	
024061-10-3	AMERICAN AXLE MFG HLDGS		11/22/2021	MORGAN STANLEY	533.000	5,205		1,747	4,445	(2,698)			(2,698)		1,747		3,458	3,458		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		12/15/2021	Various	20,509.000	1,034,210		835,943	549,723	(103,623)			(103,623)		835,943		198,267	198,267	15,450	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		11/22/2021	MORGAN STANLEY	730.000	20,042		6,952	14,651	(7,700)			(7,700)		6,952		13,090	13,090	363	
025537-10-1	AMERICAN ELEC PWR INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,595.000	128,373		132,816	132,816						132,816		(4,443)	(4,443)	1,180	
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		11/22/2021	Various	2,606.000	21,929		17,245	19,363	(2,118)			(2,118)		17,245		4,684	4,684	2,185	
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		11/22/2021	Various	56,026.000	2,097,111		1,369,946	1,680,780	(310,834)			(310,834)		1,369,946		727,165	727,165	9,276	
02772A-10-9	AMERICAN NATIONAL GROUP INC		11/22/2021	MORGAN STANLEY	81.000	15,424		5,470	7,786	(2,316)			(2,316)		5,470		9,954	9,954	199	
029899-10-1	AMERICAN STATES WATER CO		11/22/2021	Various	133.000	10,794		9,968	10,575	(606)			(606)		9,968		826	826	95	
03027X-10-0	AMERICAN TOWER CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,922.000	381,813		431,412	431,412						431,412		(49,599)	(49,599)	2,326	
030420-10-3	AMERICAN WATER WORKS CO INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,461.000	195,576		194,069	224,220	(30,151)			(30,151)		194,069		1,507	1,507	804	
03064D-10-8	AMERICOLD REALTY TRUST		11/22/2021	Various	449.000	14,473		13,043	16,761	(1,910)		1,808	(3,718)		13,043		1,430	1,430	391	
03076C-10-6	AMERIPRISE FINL INC		12/09/2021	GOLDMAN, SACHS & CO.	979.000	291,099		301,405							301,405		(10,305)	(10,305)	1,106	
03076K-10-8	AMERIS BANCORP		11/22/2021	Various	2,914.000	144,533		64,153	110,936	(46,783)			(46,783)		64,153		80,380	80,380	691	
031162-10-0	AMGEN INC		12/09/2021	Various	2,512.000	536,734		536,406	577,559	(14,081)		27,072	(41,153)		536,406		328	328	16,724	
03152W-10-9	AMICUS THERAPEUTICS INC		11/22/2021	Various	1,212.000	11,110		11,305	27,985	(15,978)		702	(16,680)		11,305		(196)	(196)		
031652-10-0	AMKOR TECHNOLOGY		11/22/2021	MORGAN STANLEY	333.000	7,727		3,059	5,022	(1,963)			(1,963)		3,059		4,669	4,669	53	
001744-10-1	AMN HEALTHCARES SERVICES INC		11/22/2021	MORGAN STANLEY	184.000	22,143		11,989	12,558	(569)			(569)		11,989		10,154	10,154		
S60932-75-3	AMP NZ OFFICE LTD	B	11/23/2021	MORGAN STANLEY	5,466.000	5,964		5,501	6,927	(666)			(666)	(760)	5,501	484	(21)	463	188	
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		11/22/2021	Various	479.000	9,416		8,507	9,633	(1,126)			(1,126)		8,507		909	909		
SB14NJ-71-2	AMPLIFON SPA	B	11/22/2021	MORGAN STANLEY	199.000	9,862		5,299	8,288	(2,319)			(2,319)	(670)	5,299	34	4,529	4,562	45	
A0400Q-11-5	AMS AG	B	11/22/2021	Various	606.000	11,481		9,066	13,272	(3,294)			(3,294)	(912)	9,066	225	2,191	2,416		
032654-10-5	ANALOG DEVICES INC		09/02/2021	Various	1,710.660	280,072		89,850	252,618	(162,879)			(162,879)		89,850		190,222	190,222	1,180	
03272L-10-8	ANAPLAN INC		11/22/2021	Various	377.000	20,674		19,040	27,087	(6,937)		1,111	(8,048)		19,040		1,634	1,634		
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK	B	06/07/2021	DISTRIBUTION	0.000	1,463		1,463							1,463					
W1116D-12-1	ANNEHEM FASTIGHETER	B	11/22/2021	Various	90.000	389		262	347	(44)			(44)	(41)	262	11	115	127		
J01554-10-4	ANRITSU CORP	B	11/24/2021	Various	300.000	5,684		6,211	6,695	49		484	(435)	(49)	6,211	(314)	(213)	(527)	56	
Q04020-10-5	ANSELL LTD	B	11/23/2021	Various	288.000	6,578		7,115	7,729	379		129	250	(864)	7,115	410	(947)	(537)	218	
03662Q-10-5	ANSYS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	689.000	202,251		208,457	250,658	(42,201)			(42,201)		208,457		(6,205)	(6,205)		
036642-10-6	ANTARES PHARMA INC		11/22/2021	Various	2,764.000	9,501		7,776	11,028	(3,252)			(3,252)		7,776		1,725	1,725		
03676C-10-0	ANTERIX INC		11/22/2021	Various	273.000	16,779		8,171	10,265	(2,094)			(2,094)		8,171		8,608	8,608		
03676B-10-2	ANTERO MIDSTREAM CORP		11/22/2021	MORGAN STANLEY	1,628.000	16,435		4,256	12,552	(8,296)			(8,296)		4,256		12,178	12,178	1,600	
SBJTNF-H4-9	AO WORLD PLC	B	11/22/2021	MORGAN STANLEY	898.000	1,498		2,548	5,045	(2,223)			(2,223)	(274)	2,548	105	(1,155)	(1,050)		
G0403H-10-8	AON PLC CLASS A		05/25/2021	DIRECT	1,467.000	370,139		126,848	309,933	(183,085)			(183,085)		126,848		243,291	243,291	1,423	
S62962-01-4	AP EAGERS LTD	B	11/23/2021	MORGAN STANLEY	540.000	5,400		2,498	5,538	(2,420)			(2,420)	(619)	2,498	144	2,758	2,901	218	
037411-10-5	APACHE CORP		03/03/2021	EXCHANGE	1,590.000	15,057		15,057	22,562	(7,505)			(7,505)		15,057				40	
03750L-10-9	APARTMENT INCOME REIT CORP		11/22/2021	Various	10,181.000	446,864		359,987	391,052	(31,065)			(31,065)		359,987		86,877	86,877	5,207	
SB01Z4-C3-9	APG SGA SA	B	11/22/2021	Various	12.000	2,508		2,653	2,680	34			34	(62)	2,653	(12)	(132)	(144)		
SBTC2N-F2-7	APHRIA INC	B	05/05/2021	Various	746.000	10,075		5,153	5,153	87			87	(87)	5,153	289	4,634	4,922		
037598-10-9	APOGEE ENTERPRISES, INC.		11/22/2021	MORGAN STANLEY	395.000	18,922		8,244	12,514	(4,270)			(4,270)		8,244		10,679	10,679	316	
03762U-10-5	APOLLO COMMERCIAL REAL ESTAT		11/22/2021	MORGAN STANLEY	1,045.000	14,687		9,399	11,673	(2,274)			(2,274)		9,399		5,288	5,288	1,463	
SBTPJH-25-0	APPEN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	318.000	4,222		6,059	6,059	640			640	(640)	6,059	929	(2,766)	(1,836)		
03783C-10-0	APPFOLIO INC CLASS A		11/22/2021	Various	50.000	6,190		6,297	9,002	(2,324)		382	(2,705)		6,297		(107)	(107)		
03782L-10-1	APPIAN CORP CLASS A		11/22/2021	Various	90.000	7,475		11,966	14,588	(1,988)		635	(2,623)		11,966		(4,491)	(4,491)		
03784Y-20-0	APPLE HOSPITALITY REIT INC		11/22/2021	MORGAN STANLEY	1,124.000	17,585		7,404	14,511	(7,107)			(7,107)		7,404		10,181	10,181	34	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		10/21/2021	Various	3,764.000	385,697		178,706	293,554	(114,848)			(114,848)		178,706		206,990	206,990	1,439	
038222-10-5	APPLIED MATERIALS INC		05/25/2021	DIRECT	2,253.000	309,788		41,410	194,434	(153,024)			(153,024)		41,410		268,377	268,377	496	
SBM677-T6-3	APPLUS SERVICES SA	B	11/22/2021	MORGAN STANLEY	487.000	4,460		3,652	5,375	(1,288)			(1,288)	(435)	3,652	23	785	808	70	
038336-10-3	APTARGROUP INC		11/22/2021	Various	5,612.000	868,652		566,360	768,227	(201,867)			(201,867)		566,360		302,292	302,292	4,178	
038923-10-8	ARBOR REALTY TRUST INC		11/22/2021	MORGAN STANLEY	633.000	11,454		5,019	8,976	(3,957)			(3,957)		5,019		6,435	6,435	874	
00208D-40-8	ARC RESOURCES LTD	B	11/22/2021	Various	1,176.000	10,394		4,069	5,538	(1,125)			(1,125)	(345)	4,069	289	6,036	6,325	181	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S57692-09-7	ARCADIS NV	B	11/22/2021	MORGAN STANLEY	247.000	11,570		4,524	8,172	(3,006)			(3,006)	(641)	4,524	15	7,030	7,045	154	
03937C-10-5	ARCBEST CORP		11/22/2021	MORGAN STANLEY	78.000	8,541		2,419	3,328	(909)			(909)		2,419		6,122	6,122	25	
03966V-10-7	ARCONIC CORP		11/22/2021	MORGAN STANLEY	419.000	12,928		5,895	12,486	(6,591)			(6,591)		5,895		7,033	7,033		
039653-10-0	ARCOSA INC		11/22/2021	MORGAN STANLEY	164.000	9,544		6,193	9,009	(2,816)			(2,816)		6,193		3,351	3,351	33	
S67219-30-3	ARCS CO LTD	B	11/24/2021	MORGAN STANLEY	300.000	5,623		6,026	6,738	(433)			(433)	(280)	6,026	(381)	(21)	(403)	139	
040047-60-7	ARENA PHARMACEUTICALS INC		11/22/2021	Various	307.000	18,435		15,370	23,587	(8,217)			(8,217)		15,370		3,066	3,066		
03990B-10-1	ARES MANAGEMENT CORP CLASS A		11/22/2021	MORGAN STANLEY	223.000	19,511		9,014	10,492	(1,478)			(1,478)		9,014		10,498	10,498	314	
04010E-10-9	ARGAN INC		07/20/2021	Various	4,507.000	213,403		155,807	200,516	(44,709)			(44,709)		155,807		57,596	57,596	1,127	
SB6ZFB-N1-6	ARGOSY PROPERTY LTD	B	11/23/2021	MORGAN STANLEY	4,959.000	5,140		3,703	5,677	(1,351)			(1,351)	(623)	3,703	326	1,111	1,437	168	
S60496-32-0	ARIAKE JAPAN CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	5,920		6,072	7,187	(548)		268	(816)	(298)	6,072	(58)	(95)	(152)	47	
SBF17Y-L3-8	ARJO CLASS B	B	11/22/2021	MORGAN STANLEY	634.000	8,332		3,526	4,852	(752)			(752)	(574)	3,526	155	4,651	4,806	54	
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT INC		11/22/2021	MORGAN STANLEY	1,313.000	19,439		12,888	14,732	(1,843)			(1,843)		12,888		6,550	6,550	762	
04247X-10-2	ARMSTRONG WORLD IND		11/22/2021	MORGAN STANLEY	183.000	20,625		12,592	13,613	(1,021)			(1,021)		12,592		8,033	8,033	158	
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	12/09/2021	Various	12,168.000	74,688		61,213	91,116	(19,962)			(19,962)	(9,941)	61,213	2,426	11,050	13,475	4,427	
04280A-10-0	ARROWHEAD PHARMACEUTICALS INC		11/22/2021	MORGAN STANLEY	374.000	25,909		11,076	28,697	(17,621)			(17,621)		11,076		14,833	14,833		
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEMENT		11/22/2021	MORGAN STANLEY	226.000	10,978		6,244	11,377	(5,132)			(5,132)		6,244		4,734	4,734	956	
SB39VJ-C9-7	ARYZTA	B	11/22/2021	MORGAN STANLEY	3,843.000	4,639		2,436	2,965	(420)			(420)	(109)	2,436	(24)	2,227	2,203		
043436-10-4	ASBURY AUTOMOTIVE GROUP		11/22/2021	MORGAN STANLEY	72.000	12,081		4,322	10,493	(6,172)			(6,172)		4,322		7,759	7,759		
Y0205X-10-3	ASCENDAS REAL ESTATE INV	B	03/09/2021	Various	141,400.000	304,935		317,028	318,823	6,458			6,458	(6,986)	317,028	3,146	(16,507)	(13,361)	1,193	
SBYM8G-J0-8	ASCENTIAL PLC	B	11/22/2021	MORGAN STANLEY	1,362.000	8,030		4,910	7,149	(1,562)			(1,562)	(676)	4,910	428	2,692	3,120		
00191U-10-2	ASGN INC		11/22/2021	MORGAN STANLEY	213.000	27,046		12,637	17,792	(5,155)			(5,155)		12,637		14,408	14,408		
044186-10-4	ASHLAND GLOBAL INC		11/22/2021	MORGAN STANLEY	232.000	24,839		13,178	18,374	(5,197)			(5,197)		13,178		11,661	11,661	203	
SB132N-W2-8	ASHMORE GROUP PLC	B	11/22/2021	Various	1,064.000	5,159		5,342	6,272	(446)		63	(509)	(421)	5,342	420	(602)	(183)	144	
S60573-78-9	ASICS CORP	B	11/24/2021	MORGAN STANLEY	500.000	12,997		5,957	9,589	(3,270)			(3,270)	(362)	5,957	(403)	7,442	7,040	147	
S51652-94-9	ASM INTERNATIONAL NV	B	11/22/2021	Various	104.000	33,526		14,988	22,899	(6,084)			(6,084)	(1,827)	14,988	992	17,546	18,537	52	
S30927-25-5	ASOS PLC	B	11/22/2021	Various	177.000	6,371		7,250	11,572	(2,894)		262	(3,157)	(1,166)	7,250	694	(1,574)	(879)		
045327-10-3	ASPEN TECHNOLOGY		12/14/2021	Various	2,761.000	373,151		278,543	288,634	(77,017)			(77,017)		278,543		94,608	94,608		
N0709G-10-3	ASR NEDERLAND NV	B	11/22/2021	MORGAN STANLEY	372.000	16,705		11,423	14,952	(2,320)			(2,320)	(1,209)	11,423	73	5,209	5,282	803	
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		11/22/2021	Various	6,432.000	148,500		137,344	155,654	(17,732)		578	(18,311)		137,344		11,157	11,157		
G2386T-10-9	ASSURA REIT PLC	B	11/22/2021	Various	139,689.000	147,968		150,019	5,617	107		2	105	(559)	150,019	1,837	(3,887)	(2,050)	1,237	
G0585R-10-6	ASSURED GUARANTY LTD		11/22/2021	Various	260.000	11,491		5,163	8,187	(3,024)			(3,024)		5,163		6,328	6,328	57	
046224-10-1	ASTEC INDS INC		11/22/2021	MORGAN STANLEY	55.000	3,841		2,536	3,183	(648)			(648)		2,536		1,305	1,305	25	
SBN7CG-23-0	ASTON MARTIN LAGONDA GLOBAL HOLDIN	B	11/22/2021	Various	177.400	3,828		3,425	4,872	(1,321)			(1,321)	(126)	3,425	37	366	402		
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL	D	12/09/2021	Various	1,442.510	79,275		86,650							86,650		(7,375)	(7,375)	634	
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,599.000	735,430		760,777	760,777	53,893			53,893	(53,893)	760,777	67,379	(92,726)	(25,346)	14,378	
00206R-10-2	AT&T INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	6,834.000	201,704		194,837	196,546	(1,709)			(1,709)		194,837		6,867	6,867	7,107	
SB12TR-11-8	ATEA ASA	B	11/23/2021	Various	491.000	8,928		4,436	6,950	(1,701)			(1,701)	(813)	4,436	404	4,089	4,492		
04685N-10-3	ATHENEX INC		11/22/2021	Various	631.000	3,643		3,416	6,979	(1,182)		2,381	(3,563)		3,416		226	226		
049560-10-5	ATMOS ENERGY CORP.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,647.000	609,095		617,307	634,323	(17,016)			(17,016)		617,307		(8,212)	(8,212)	4,154	
S56547-81-3	ATOS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,453.000	180,944		178,597	224,442	(30,200)			(30,200)	(15,646)	178,597	8,713	(6,366)	2,347	506	
04963C-20-9	ATRICURE INC.		11/22/2021	MORGAN STANLEY	211.000	16,024		7,419	11,746	(4,327)			(4,327)		7,419		8,605	8,605		
SB1TJ3-38-6	ATRIUM LJUNGBERG B	B	11/22/2021	MORGAN STANLEY	165.000	3,886		2,324	3,472	(737)			(737)	(411)	2,324	102	1,460	1,562	67	
SB0MBN-C3-7	AUB GROUP LTD	B	11/23/2021	MORGAN STANLEY	185.000	3,167		1,864	2,311	(189)			(189)	(258)	1,864	107	1,196	1,303	76	
05156X-88-4	AURORA CANNABIS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	542.000	4,359		4,510	4,510	76			76	(76)	4,510	332	(483)	(151)		
S54855-27-5	AURUBIS AG	B	11/22/2021	MORGAN STANLEY	83.000	7,529		5,200	6,465	(782)			(782)	(483)	5,200	(3)	2,333	2,329	96	
S60684-22-2	AUTOBACS SEVEN CO LTD	B	11/24/2021	MORGAN STANLEY	800.000	9,625		10,070	11,057	(528)			(528)	(459)	10,070	(638)	193	(445)	382	
S52562-06-3	AUTOGRILL	B	11/22/2021	MORGAN STANLEY	1,109.000	7,855		5,025	7,422	(2,089)			(2,089)	(309)	5,025	(175)	3,005	2,830		
05329W-10-2	AUTONATION INC DEL		11/22/2021	MORGAN STANLEY	239.000	30,103		7,387	16,680	(9,292)			(9,292)		7,387		22,716	22,716		
053484-10-1	AVALONBAY CMNTYS INC		11/04/2021	GOLDMAN, SACHS & CO.	3,264.000	771,402		537,949	275,458	(19,042)			(19,042)		537,949		233,453	233,453	18,299	
05350V-10-6	AVANOS MEDICAL INC		11/22/2021	Various	6,229.000	208,776		174,056	285,787	(109,735)		1,996	(111,731)		174,056		34,720	34,720		
SBJXML-F7-3	AVANZA BANK HOLDING	B	11/22/2021	MORGAN STANLEY	296.000	12,187		4,220	8,398	(3,188)			(3,188)	(990)	4,220	183	7,785	7,968	103	
SBDD85-M8-4	AVAST PLC	B	11/22/2021	Various	1,382.000	10,293		8,731	10,154	(153)		229	(382)	(1,041)	8,731	1,040	521	1,561	174	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05351X-10-1	AVAYA HOLDINGS CORP		11/22/2021	MORGAN STANLEY	349.000	7,676		2,974	6,683	(3,709)			(3,709)		2,974		4,702	4,702		
S61290-73-0	AVEX INC	B	11/24/2021	MORGAN STANLEY	300.000	4,728		2,784	3,324	(499)			(499)	(41)	2,784	(252)	2,197	1,945	294	
05368V-10-6	AVIENT CORP		11/22/2021	MORGAN STANLEY	430.000	25,682		11,176	17,320	(6,145)			(6,145)		11,176		14,506	14,506	366	
053774-10-5	AVIS BUDGET GROUP INC		11/22/2021	MORGAN STANLEY	299.000	90,176		4,206	11,153	(6,947)			(6,947)		4,206		85,971	85,971		
05379B-10-7	AVISTA CORP		11/22/2021	MORGAN STANLEY	350.000	13,834		11,942	14,049	(2,107)			(2,107)		11,942		1,892	1,892	592	
053807-10-3	AVNET INC		11/22/2021	MORGAN STANLEY	472.000	18,585		14,325	16,572	(2,247)			(2,247)		14,325		4,260	4,260	316	
05455M-10-0	AVROBIO INC		09/14/2021	GOLDMAN, SACHS & CO.	56.000	616		729	781	(52)			(52)		729		(113)	(113)		
S60689-61-9	AWA BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,104		2,265	2,265	17			17	(17)	2,265	(48)	(113)	(161)		
054540-20-8	AXCELIS TECHNOLOGIES INC		11/22/2021	MORGAN STANLEY	285.000	18,119		4,976	8,299	(3,323)			(3,323)		4,976		13,142	13,142		
SBVGH0-K1-5	AXFOOD	B	11/22/2021	MORGAN STANLEY	212.000	5,774		4,628	4,951	263			263	(586)	4,628	203	943	1,146	141	
G0692U-10-9	AXIS CAPITAL HOLDINGS		11/22/2021	MORGAN STANLEY	228.000	12,008		8,765	11,489	(2,724)			(2,724)		8,765		3,243	3,243	383	
05463X-10-6	AXOGEN INC		11/22/2021	MORGAN STANLEY	364.000	3,678		4,154	6,516	(2,361)			(2,361)		4,154		(476)	(476)		
05464C-10-1	AXON ENTERPRISE INC		11/22/2021	MORGAN STANLEY	210.000	38,005		14,773	25,731	(10,958)			(10,958)		14,773		23,232	23,232		
05465P-10-1	AXONICS MODULATION TECHNOLOGIES IN		11/22/2021	MORGAN STANLEY	116.000	7,096		3,398	5,791	(2,393)			(2,393)		3,398		3,698	3,698		
05464T-10-4	AXSOME THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	111.000	7,188		7,806	9,043	(1,134)		102	(1,237)		7,806		(618)	(618)		
S69855-43-5	AZBIL CORP	B	11/24/2021	MORGAN STANLEY	200.000	9,372		6,090	10,925	(4,382)			(4,382)	(453)	6,090	(386)	3,667	3,282	96	
05478C-10-5	AZEK COMPANY INC CLASS A		11/22/2021	Various	185.000	7,649		6,608	7,113	(505)			(505)		6,608		1,041	1,041		
T0783G-10-6	AZIMUT HOLDING SPA	B	11/22/2021	MORGAN STANLEY	386.000	11,591		6,654	8,393	(1,123)			(1,123)	(616)	6,654	(12)	4,949	4,937	401	
SBMTRW-10-9	B&M EUROPEAN VALUE RETAIL SA	B	11/22/2021	MORGAN STANLEY	2,209.000	18,154		10,901	15,587	(3,133)			(3,133)	(1,553)	10,901	1,012	6,241	7,253	979	
S09697-03-8	BABCOCK INTERNATIONAL GROUP PLC	B	11/22/2021	Various	1,199.000	4,793		3,834	4,587	(434)		71	(505)	(249)	3,834	243	716	960		
S71558-84-5	BACHEM HOLDING AG-REG B	B	11/22/2021	Various	17.000	12,574		4,456	7,606	(2,622)			(2,622)	(528)	4,456	112	8,005	8,118	20	
SB3M4R-76-2	BADGER DAYLIGHTING LTD	B	11/26/2021	EXCHANGE	186.000	4,322		4,059	5,552	(1,135)			(1,135)	(359)	4,059	263		263	66	
056525-10-8	BADGER METER INC		11/22/2021	Various	2,061.000	191,744		131,725	193,858	(62,133)			(62,133)		131,725		60,019	60,019	428	
057665-20-0	BALCHEM CORP		11/22/2021	MORGAN STANLEY	92.000	15,869		9,539	10,600	(1,061)			(1,061)		9,539		6,330	6,330	53	
G3224V-10-8	BALFOUR BEATTY PLC	B	11/22/2021	MORGAN STANLEY	1,102.000	3,603		3,470	4,070	(343)			(343)	(258)	3,470	171	(38)	133	67	
05990K-10-6	BANC OF CALIFORNIA INC		11/22/2021	MORGAN STANLEY	455.000	9,730		4,236	6,693	(2,457)			(2,457)		4,236		5,494	5,494	109	
T3000G-11-5	BANCA GENERALI SPA	B	11/22/2021	Various	274.000	11,435		8,444	9,132	(88)			(88)	(601)	8,444	94	2,898	2,992	519	
SBYWP8-40-1	BANCA MEDIOLANUM	B	11/22/2021	MORGAN STANLEY	551.000	5,450		3,977	4,787	(613)			(613)	(196)	3,977	(141)	1,614	1,473	547	
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	B	11/22/2021	MORGAN STANLEY	1,598.000	3,268		2,904	2,904	121			121	(121)	2,904	(101)	466	364	66	
S41152-23-2	BANCA POPOLARE DI SONDRIO	B	11/22/2021	MORGAN STANLEY	2,297.000	9,174		4,342	6,183	(1,341)			(1,341)	(500)	4,342	28	4,804	4,832	143	
SBYMD5-K9-5	BANCO BPM	B	11/22/2021	MORGAN STANLEY	4,491.000	13,440		6,761	9,935	(2,391)			(2,391)	(784)	6,761	26	6,653	6,679	276	
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	12/09/2021	Various	0.000	2,116		1,927							1,927	188		188		
05969A-10-5	BANCORP INC/THE		11/22/2021	MORGAN STANLEY	538.000	16,578		2,662	7,344	(4,682)			(4,682)		2,662		13,917	13,917		
05988J-10-3	BANDWIDTH INC CLASS A		11/22/2021	Various	65.000	4,452		4,645	9,989	(5,218)		125	(5,343)		4,645		(193)	(193)		
S66200-93-2	BANK OF NAGOYA LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	5,139		4,944	4,944	36			36	(36)	4,944	(215)	411	195	57	
Q12764-11-6	BANK OF QUEENSLAND LTD	B	11/23/2021	MORGAN STANLEY	951.000	5,547		3,914	5,680	(1,133)			(1,133)	(633)	3,914	223	1,410	1,633	277	
06417N-10-3	BANK OZK		11/22/2021	MORGAN STANLEY	539.000	25,357		11,491	16,855	(5,363)			(5,363)		11,491		13,866	13,866	610	
E2R23Z-16-4	BANKIA SA	B	03/29/2021	MERGER	3,958.000	8,254		4,216	7,017	(2,234)			(2,234)	(567)	4,216	194	3,844	4,038		
S54740-08-9	BANKINTER	B	11/22/2021	Various	1,949.000	12,706		9,662	10,550	(640)			(640)	(247)	9,662	(375)	3,419	3,044	339	
06652K-10-3	BANKUNITED INC		05/12/2021	Various	9,134.000	441,272		171,657	317,681	(146,023)			(146,023)		171,657		269,615	269,615	3,820	
SBLD2C-Y7-5	BAPCOR LTD	B	11/23/2021	Various	1,186.000	6,631		4,911	7,120	(1,443)			(1,443)	(766)	4,911	315	1,404	1,719	168	
067806-10-9	BARNES GROUP INC		11/22/2021	MORGAN STANLEY	306.000	14,062		10,823	15,511	(4,689)			(4,689)		10,823		3,240	3,240	147	
068463-10-8	BARRETT BUSINESS SVCS INC		11/22/2021	MORGAN STANLEY	123.000	9,363		6,277	8,390	(2,113)			(2,113)		6,277		3,087	3,087	148	
S20246-44-3	BARRICK GOLD CORP COM NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,453.000	145,414		169,652	169,652	9,414			9,414	(9,414)	169,652	11,088	(35,327)	(24,238)	570	
SB00FX-50-3	BASILEA PHARMACEUTICA AG	B	02/26/2021	GOLDMAN, SACHS & CO.	44.000	2,261		2,580	2,646	(5)			(5)	(61)	2,580	4	(323)	(318)		
S55646-19-4	BAVARIAN NORDIC A/S	B	11/22/2021	MORGAN STANLEY	167.000	7,635		4,563	5,133	(150)			(150)	(421)	4,563	39	3,033	3,073		
SBZ1GZ-06-9	BAWAG GROUP AG	B	11/22/2021	Various	288.000	19,017		9,986	13,391	(2,411)			(2,411)	(993)	9,986	35	8,995	9,030		
071813-10-9	BAXTER INTL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	72.000	5,929		5,777	5,777						5,777		152	152	35	
SBGOSC-K9-2	BE SEMICONDUCTOR INDUSTRIES NV	B	11/22/2021	MORGAN STANLEY	206.000	19,769		10,783	12,497	(1,420)			(1,420)	(293)	10,783	(569)	9,555	8,986	361	
073685-10-9	BEACON ROOFING SUPPLY INC		11/22/2021	MORGAN STANLEY	246.000	13,689		4,810	9,887	(5,077)			(5,077)		4,810		8,879	8,879		
G0936K-10-7	BEAZLEY PLC	B	05/25/2021	Various	1,376.000	6,414		6,152	6,858	(300)		10	(310)	(396)	6,152	585	(324)	261		
S59324-09-5	BECHTLE AG	B	02/26/2021	GOLDMAN, SACHS & CO.	19.000	3,629		3,350	4,147	(462)			(462)	(335)	3,350	291	(13)	279		
075896-10-0	BED BATH & BEYOND INC		11/22/2021	Various	570.000	13,674		3,108	10,123	(7,015)			(7,015)		3,108		10,566	10,566		
SBDZRD-G3-5	BEFESA SA	B	11/22/2021	MORGAN STANLEY	78.000	5,286		3,044	4,934	(1,491)			(1,491)	(399)	3,044	19	2,223	2,242	108	
S40826-28-1	BEFIMMO SA	B	02/26/2021	GOLDMAN, SACHS & CO.	48.000	1,974		2,128	2,132	46			46	(50)	2,128	49	(203)	(154)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SB56CQ-J5-7	BEGA CHEESE LTD	B	11/23/2021	Various	645.000	2,627		1,991	2,543	(275)		2	(276)	(277)	1,991	106	530	636	48	
SBFXQ9-F7-0	BEIJER REF CLASS B	B	04/23/2021	EXCHANGE	540.000	6,020		5,438	8,250	(1,836)			(1,836)	(976)	5,438	582		582	33	
S58274-31-7	BEKAERT SA	B	11/22/2021	MORGAN STANLEY	102.000	4,203		2,002	3,390	(1,114)			(1,114)	(274)	2,002	13	2,189	2,201	87	
S41529-52-0	BELIMO HOLDING AG	B	04/08/2021	EXCHANGE	20.000	7,512		7,337	8,688	(747)			(747)	(604)	7,337	175		175	104	
079823-10-0	BELLRING BRANDS INC CLASS A		08/16/2021	Various	6,914.000	218,634		132,023	168,079	(36,057)			(36,057)		132,023		86,611	86,611		
S00904-98-7	BELLWAY PLC	B	11/22/2021	MORGAN STANLEY	285.000	12,390		8,662	11,512	(1,670)			(1,670)	(1,180)	8,662	841	2,887	3,728	331	
Q1456C-11-0	BENDIGO & ADELAIDE BANK	B	11/23/2021	MORGAN STANLEY	1,210.000	7,698		6,697	8,702	(1,360)			(1,360)	(645)	6,697	54	947	1,001	490	
SB02JV-67-3	BENEFIT ONE INC	B	11/24/2021	MORGAN STANLEY	200.000	9,754		4,020	5,908	(1,643)			(1,643)	(245)	4,020	(254)	5,989	5,734	49	
S61219-27-5	BENESSE HOLDINGS INC	B	11/24/2021	Various	200.000	4,039		3,899	3,899	29			29	(29)	3,899	(228)	367	139	40	
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		05/11/2021	Various	3,378.000	164,292		81,780	136,843	(55,063)			(55,063)		81,780		82,512	82,512	101	
G1191G-13-8	BERKELEY GROUP HOLDINGS (THE) PLC	B	12/09/2021	Various	684.237	46,577		41,524							41,524	(1,687)	6,741	5,054		
G1191G-12-0	BERKELEY GRP HLDGS UNIT	B	09/06/2021	EXCHANGE	2,815.751	172,702		155,940	197,638	(24,578)			(24,578)	(17,121)	155,940	16,763		16,762	386	
08579W-10-3	BERRY PLASTICS GROUP INC.		11/22/2021	MORGAN STANLEY	495.000	32,930		16,222	27,814	(11,592)			(11,592)		16,222		16,708	16,708		
SBMVT2-14-0	BETSSON CLASS B	B	05/17/2021	Various	506.000	4,230		3,952	4,541	(215)			(215)	(374)	3,952	317	(38)	279		
08862E-10-9	BEYOND MEAT INC		11/22/2021	Various	86.000	7,444		7,266	10,750	(3,484)			(3,484)		7,266		177	177		
S52987-81-5	BIC	B	11/22/2021	MORGAN STANLEY	87.000	4,711		4,417	4,924	(109)			(109)	(398)	4,417	28	266	294	162	
SBD8DR-11-9	BIFFA PLC	B	11/22/2021	MORGAN STANLEY	892.000	4,363		2,200	2,798	(312)			(312)	(287)	2,200	214	1,950	2,163		
G1093E-10-8	BIG YELLOW GROUP PLC	B	11/22/2021	Various	38,885.000	805,379		518,201	403,032	(29,345)			(29,345)	(40,213)	518,201	45,682	241,497	287,178	11,990	
090043-10-0	BILL COM HOLDINGS INC		11/22/2021	Various	2,468.000	409,946		96,564	336,882	(240,318)			(240,318)		96,564		313,382	313,382		
S72403-71-0	BILLERUD AKTIEBOLAG	B	11/22/2021	MORGAN STANLEY	415.000	8,864		5,944	7,355	(541)			(541)	(870)	5,944	261	2,659	2,920	180	
09073M-10-4	BIO TECHNE CORP		11/22/2021	Various	138.000	63,469		26,807	43,822	(17,015)			(17,015)		26,807		36,662	36,662	139	
09058V-10-3	BIOCRYST PHARMACEUTICILS		11/22/2021	MORGAN STANLEY	1,093.000	13,602		2,407	8,143	(5,736)			(5,736)		2,407		11,196	11,196		
S54731-24-5	BIOGAIA CLASS B	B	11/22/2021	Various	56.000	2,991		3,099	3,662	(270)		170	(440)	(122)	3,099	41	(149)	(108)	5	
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		11/22/2021	Various	1,174.000	114,885		45,498	100,624	(55,108)		17	(55,125)		45,498		69,386	69,386		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,989.000	152,327		155,864	174,415	(18,552)			(18,552)		155,864		(3,537)	(3,537)		
W2R76B-10-6	BIOVITRUM	B	02/26/2021	GOLDMAN, SACHS & CO.	215.000	3,592		4,348	4,348	516			516	(516)	4,348	570	(1,326)	(756)		
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		12/20/2021	Various	14,553.000	753,839		340,485	542,536	(202,051)			(202,051)		340,485		413,354	413,354		
09180C-10-6	BJS RESTAURANTS INC		06/08/2021	STERN BROTHERS	400.000	22,435		17,300							17,300		5,135	5,135		
SB76D4-10-3	BKW N AG	B	11/22/2021	MORGAN STANLEY	46.000	6,272		4,244	5,162	(607)			(607)	(312)	4,244	61	1,968	2,028	79	
092113-10-9	BLACK HILLS CORP.		11/22/2021	MORGAN STANLEY	305.000	20,269		16,314	18,742	(2,428)			(2,428)		16,314		3,954	3,954	698	
09239B-10-9	BLACKLINE INC		11/22/2021	MORGAN STANLEY	183.000	21,176		10,944	24,409	(13,464)			(13,464)		10,944		10,231	10,231		
09247X-10-1	BLACKROCK INC		12/09/2021	GOLDMAN, SACHS & CO.	2,668.000	2,452,080		2,528,857							2,528,857		(76,778)	(76,778)	11,019	
09260D-10-7	BLACKSTONE INC		12/09/2021	GOLDMAN, SACHS & CO.	2,615.000	350,369		376,150							376,150		(25,781)	(25,781)		
09257W-10-0	BLACKSTONE MORTGAGE TRUST REIT CLA		11/22/2021	MORGAN STANLEY	655.000	20,695		14,338	18,032	(3,694)			(3,694)		14,338		6,357	6,357	1,624	
093712-10-7	BLOOM ENERGY CLASS A CORP		11/22/2021	Various	439.000	12,619		2,482	12,582	(10,100)			(10,100)		2,482		10,137	10,137		
094235-10-8	BLOOMIN BRANDS INC		11/22/2021	MORGAN STANLEY	583.000	11,179		3,287	11,322	(8,035)			(8,035)		3,287		7,892	7,892		
SBYQ0H-V1-9	BLUE PRISM GROUP PLC	B	11/22/2021	Various	250.000	4,125		2,841	5,878	(1,775)		668	(2,443)	(594)	2,841	276	1,008	1,284		
09609G-10-0	BLUEBIRD BIO INC		09/14/2021	GOLDMAN, SACHS & CO.	140.000	4,353		6,058	6,058						6,058		(1,705)	(1,705)		
09627Y-10-9	BLUEPRINT MEDICINES CORP		11/22/2021	MORGAN STANLEY	218.000	23,497		12,062	24,449	(12,387)			(12,387)		12,062		11,435	11,435		
05591L-10-7	BM TECHNOLOGIES INC		11/22/2021	Various	58.480	697		413							413		285	285		
05591B-10-9	BMC STOCK HOLDINGS INC		01/04/2021	MERGER	7,311.000	382,196		129,889	392,454	(262,565)			(262,565)		129,889		252,307	252,307		
SB4ZPC-J0-2	BMO COMMERCIAL PROPERTY TRUST LIMI	B	11/22/2021	MORGAN STANLEY	3,145.000	4,299		2,659	3,439	(594)			(594)	(187)	2,659	109	1,531	1,640	134	
SB3FLW-H9-0	BODYCOTE PLC	B	11/22/2021	MORGAN STANLEY	390.000	4,389		2,937	3,974	(630)			(630)	(407)	2,937	285	1,167	1,453	139	
09739D-10-0	BOISE CASCADE COMPANY		11/22/2021	MORGAN STANLEY	165.000	12,130		4,241	7,887	(3,646)			(3,646)		4,241		7,889	7,889	380	
05561Q-20-1	BOK FINANCIAL CORP		11/22/2021	MORGAN STANLEY	398.000	42,452		19,641	27,255	(7,614)			(7,614)		19,641		22,811	22,811	832	
099406-10-0	BOOT BARN HOLDINGS INC		11/22/2021	MORGAN STANLEY	180.000	23,507		3,018	7,805	(4,787)			(4,787)		3,018		20,489	20,489		
099502-10-6	BOOZ ALLEN HAMILTON		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,210.000	187,904		172,933							172,933		14,972	14,972		
S62186-70-5	BORAL LTD	B	11/23/2021	MORGAN STANLEY	2,887.000	13,314		7,499	11,027	(2,295)			(2,295)	(1,233)	7,499	432	5,384	5,815		
S20990-84-2	BORALEX INC CLASS A	B	11/22/2021	MORGAN STANLEY	196.000	5,795		4,447	7,268	(2,351)			(2,351)	(470)	4,447	330	1,019	1,349	66	
SB1XF8-82-8	BOSKALIS WESTMINSTER CT	B	11/22/2021	MORGAN STANLEY	279.000	8,018		5,520	7,694	(1,595)			(1,595)	(579)	5,520	2	2,496	2,497	145	
SBLNN0-G8-4	BOSSARD HOLDING AG	B	11/22/2021	MORGAN STANLEY	18.000	6,893		2,744	3,633	(637)			(637)	(252)	2,744	69	4,081	4,149	56	
100557-10-7	BOSTON BEER COMPANY CL A		11/22/2021	Various	32.000	21,712		11,762	31,817	(20,055)			(20,055)		11,762		9,950	9,950		
101121-10-1	BOSTON PPTYS INC		02/22/2021	BANK OF AMERICA/MERRILL LYNCH	4,419.000	406,564		354,846	417,728	(62,882)			(62,882)		354,846		51,718	51,718	4,331	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		07/01/2021	Various	1,532.000	22,947		8,457	12,945	(4,489)			(4,489)		8,457		14,490	14,490	184	
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		11/22/2021	Various	116.000	4,800		3,956	6,118	(2,128)		34	(2,162)		3,956		844	844		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S01859-29-7	BOVIS HOMES GROUP PLC	B	11/22/2021	Various	541.000	7,940		4,302	6,948	(2,023)			(2,023)	(623)	4,302	381	3,258	3,639	250	
10316T-10-4	BOX INC CLASS A		11/22/2021	MORGAN STANLEY	592.000	14,110		8,217	10,686	(2,469)			(2,469)		8,217		5,894	5,894		
B1306V-10-8	BPOST NV	B	11/22/2021	MORGAN STANLEY	273.000	2,326		1,840	2,836	(767)			(767)	(229)	1,840	12	474	486		
104674-10-6	BRADY CORPORATION		11/22/2021	Various	5,140.000	284,069		205,541	271,495	(65,954)			(65,954)		205,541		78,529	78,529	2,334	
Q6634U-10-6	BRAMBLES	B	12/09/2021	GOLDMAN, SACHS & CO.	24,652.000	186,755		178,544	201,641	2,440			2,440	(25,537)	178,544	11,195	(2,984)	8,211	5,067	
105368-20-3	BRANDYWINE REALTY		11/22/2021	MORGAN STANLEY	703.000	10,021		7,009	8,373	(1,364)			(1,364)		7,009		3,012	3,012	534	
SBZ1DP-29-6	BRAVIDA HOLDING	B	11/22/2021	MORGAN STANLEY	618.000	8,696		5,908	8,240	(1,357)			(1,357)	(975)	5,908	259	2,529	2,788	156	
S61587-09-3	BREVILLE GROUP LTD	B	11/23/2021	Various	288.000	6,359		4,593	5,683	(481)			(481)	(608)	4,593	279	1,487	1,766	54	
Q17659-10-5	BRICKWORKS LTD	B	11/23/2021	MORGAN STANLEY	209.000	3,510		2,267	3,096	(483)			(483)	(346)	2,267	131	1,112	1,243	94	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		11/22/2021	Various	1,678.000	229,656		178,464	290,277	(111,813)			(111,813)		178,464		51,192	51,192		
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		11/22/2021	MORGAN STANLEY	507.000	26,838		11,502	18,356	(6,854)			(6,854)		11,502		15,336	15,336		
109641-10-0	BRINKER INTERNATIONAL, INC.		11/22/2021	MORGAN STANLEY	247.000	9,582		2,705	13,973	(11,268)			(11,268)		2,705		6,877	6,877		
110122-10-8	BRISTOL MYERS SQUIBB CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,310.000	79,183		77,438	81,259	(3,821)			(3,821)		77,438		1,744	1,744	642	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	12/09/2021	Various	9,937.000	354,359		350,680	367,838	(3,636)		871	(4,506)	(12,651)	350,680	4,494	(816)	3,679	24,209	
SB0N8Q-D5-6	BRITVIC PLC	B	11/22/2021	MORGAN STANLEY	683.000	8,115		6,481	7,581	(354)			(354)	(746)	6,481	597	1,036	1,633	262	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		11/22/2021	Various	9,358.000	221,205		197,724	24,825	(7,835)			(7,835)		197,724		23,481	23,481	1,290	
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU	B	12/09/2021	Various	267.900	15,902		13,132							13,132	31	2,739	2,770	34	
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	06/28/2021	DISTRIBUTION	0.000	1,483		1,483							1,483					
11284V-10-5	BROOKFIELD RENEWABLE SUBORDINATE V		11/09/2021	BANK OF AMERICA/MERRILL LYNCH	270.000	10,967		8,063	15,738	(6,906)			(6,906)	(770)	8,063	616	2,288	2,904	207	
114340-10-2	BROOKS AUTOMATION INC		11/22/2021	MORGAN STANLEY	284.000	33,107		8,298	19,269	(10,971)			(10,971)		8,298		24,809	24,809	85	
116794-10-8	BRUKER CORP		11/22/2021	MORGAN STANLEY	349.000	28,208		15,447	18,891	(3,445)			(3,445)		15,447		12,761	12,761	42	
SB7K6D-18-3	BRUNELLO CUCINELLI	B	11/22/2021	MORGAN STANLEY	103.000	7,010		3,208	4,499	(1,104)			(1,104)	(187)	3,208	(112)	3,913	3,802		
117043-10-9	BRUNSWICK CORP.		11/22/2021	Various	6,005.000	677,571		225,446	457,821	(232,376)			(232,376)		225,446		452,125	452,125	1,872	
117665-10-9	BRYN MAWR BANK CORP		11/22/2021	MORGAN STANLEY	518.000	25,110		12,432	15,848	(3,416)			(3,416)		12,432		12,678	12,678	570	
SB07ZB-W6-1	BUCHER INDUSTRIES AG-REG	B	11/22/2021	MORGAN STANLEY	12.000	5,939		3,446	5,506	(1,678)			(1,678)	(383)	3,446	86	2,407	2,493	55	
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	23,600.000	67,994		68,516	77,918	(9,438)			(9,438)	36	68,516	(123)	(400)	(523)		
12008R-10-7	BUILDERS FIRSTSOURCE		11/22/2021	Various	299.000	21,039		4,532	12,202	(7,670)			(7,670)		4,532		16,506	16,506		
S61274-53-6	BUNNINGS WAREHOUSE PROPERTY TRUST	B	11/23/2021	MORGAN STANLEY	1,002.000	2,984		2,630	3,418	(405)			(405)	(382)	2,630	151	202	354	118	
SB1764-16-2	BURCKHARDT COMPRESSION HOLDING AG	B	11/22/2021	MORGAN STANLEY	14.000	6,471		3,419	4,862	(1,105)			(1,105)	(338)	3,419	86	2,967	3,052	65	
SBMGYL-N9-0	BURFORD CAPITAL LTD		11/22/2021	Various	619.000	5,973		4,643	6,016	(1,004)			(1,004)	(370)	4,643	319	1,012	1,331	60	
S57822-06-6	BUZZI UNICEM SPA EUR0.6	B	11/22/2021	MORGAN STANLEY	231.000	5,181		4,974	5,511	(92)			(92)	(446)	4,974	32	176	208	237	
SB010D-T8-8	C C GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,248.000	4,023		3,111	3,881	(560)			(560)	(211)	3,111	128	785	913	184	
126501-10-5	C T S CORP.		11/22/2021	Various	374.000	13,987		7,167	12,839	(5,672)			(5,672)		7,167		6,819	6,819	58	
S56810-46-8	CA IMMOBILIEN	B	11/22/2021	MORGAN STANLEY	192.000	8,309		6,649	7,365	(536)			(536)	(179)	6,649	(346)	2,006	1,660	170	
127055-10-1	CABOT CORP.		11/22/2021	MORGAN STANLEY	509.000	30,374		11,603	22,844	(11,241)			(11,241)		11,603		18,772	18,772	534	
127190-30-4	CACI INTERNATIONAL SERVICES		11/22/2021	Various	60.000	13,816		14,237	14,960	(722)			(722)		14,237		(421)	(421)		
127387-10-8	CADENCE DESIGN SYSTEMS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	926.000	118,051		110,824							110,824		7,227	7,227		
12769G-10-0	CAESARS ENTERTAINMENT INC		11/22/2021	Various	619.000	64,439		20,557	45,973	(25,416)			(25,416)		20,557		43,882	43,882		
M20598-10-4	CAESARSTONE LTD	D	11/22/2021	Various	891.000	11,221		9,023	11,485	(2,462)			(2,462)		9,023		2,198	2,198	127	
S3B74C-DH-6	CAIRN ENERGY PLC	B	01/12/2021	EXCHANGE	3,129.923	6,246		5,772	10,598	(3,870)			(3,870)	(955)	5,772	473		473	1,618	
128030-20-2	CAL MAINE FOODS		11/22/2021	Various	134.000	4,845		5,003	5,030	(28)			(28)		5,003		(158)	(158)	5	
128246-10-5	CALAVO GROWERS INC		09/14/2021	GOLDMAN, SACHS & CO.	131.000	4,689		7,753	9,095	(1,342)			(1,342)		7,753		(3,064)	(3,064)		
130788-10-2	CALIFORNIA WATER SERVICE GRP		11/22/2021	MORGAN STANLEY	182.000	12,215		7,908	9,833	(1,926)			(1,926)		7,908		4,307	4,307	167	
13100M-50-9	CALIX INC		12/29/2021	Various	324.000	24,704		11,447	3,006	(1,137)			(1,137)		11,447		13,257	13,257		
131193-10-4	CALLOWAY GOLF COMPANY		11/22/2021	MORGAN STANLEY	450.000	12,877		4,138	10,805	(6,666)			(6,666)		4,138		8,738	8,738		
133034-10-8	CAMDEN NATIONAL CORP		11/22/2021	MORGAN STANLEY	215.000	10,499		6,498	7,693	(1,194)			(1,194)		6,498		4,001	4,001	303	
133131-10-2	CAMDEN PROP		09/13/2021	MORGAN STANLEY	7,075.000	1,067,756		761,900							761,900		305,856	305,856	11,745	
134429-10-9	CAMPBELL SOUP CO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,269.000	158,235		154,460							154,460		3,775	3,775	1,210	
135086-10-6	CANADA GOOSE HOLDINGS SUB VOTING I	B	11/22/2021	MORGAN STANLEY	178.000	8,809		4,119	5,287	(826)			(826)	(342)	4,119	306	4,383	4,689		
S21882-83-2	CANADIAN WESTERN BANK	B	11/22/2021	MORGAN STANLEY	355.000	10,990		6,164	7,975	(1,295)			(1,295)	(515)	6,164	458	4,368	4,825	278	
13765N-10-7	CANNAE HOLDINGS INC		11/22/2021	Various	277.000	10,112		10,321	12,263	(1,942)			(1,942)		10,321		(209)	(209)		
S61724-53-0	CANON MARKETING JAPAN	B	11/24/2021	Various	100.000	2,052		1,992	2,280	(194)			(194)	(95)	1,992	(126)	186	60	57	
138098-10-8	CANTEL MEDICAL CORP		06/02/2021	Various	6,933.000	582,611		343,411	546,736	(203,326)			(203,326)		343,411		239,201	239,201		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S61736-94-8	CAPCOM CO LTD	B	11/24/2021	MORGAN STANLEY	200.000	5,120		3,634	6,489	(2,587)			(2,587)	(269)	3,634	(230)	1,717	1,487	66	
SB23K0-M2-8	CAPITA GROUP PLC OMN STK	B	11/22/2021	MORGAN STANLEY	6,888.000	4,152		2,593	3,692	(898)			(898)	(200)	2,593	107	1,452	1,559		
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	11/22/2021	MORGAN STANLEY	2,343.000	5,359		4,212	4,644	(322)			(322)	(110)	4,212	36	1,112	1,148	14	
14040H-10-5	CAPITAL ONE FINL CORP		05/25/2021	DIRECT	3,666.000	580,035		184,840	362,384	(177,544)			(177,544)		184,840		395,195	395,195	2,933	
SB61KF-83-9	CAPITAL POWER CORP	B	11/22/2021	MORGAN STANLEY	355.000	11,337		7,411	9,747	(1,747)			(1,747)	(589)	7,411	513	3,413	3,926	504	
S64201-29-6	CAPITALAND INTREGRATED COMMERCIAL TRUST	B	12/10/2021	Various	51,521.480	77,094		52,117							52,117	134	24,844	24,978		
S63093-03-3	CAPITALAND LTD	B	09/21/2021	Various	333,100.000	891,641		657,459	826,671	(142,460)			(142,460)	(26,752)	657,459		234,182	234,182	22,546	
SB1HL3-P8-5	CAPITALAND RETAIL CHINA TRUST	B	11/23/2021	Various	4,500.000	3,947		4,036	4,733	(639)			(639)	(57)	4,036	(73)	(17)	(90)	231	
G1890L-10-7	CAPRI HOLDINGS LTD	D	11/22/2021	MORGAN STANLEY	806.000	51,596		12,606	33,852	(21,246)			(21,246)		12,606		38,990	38,990		
140755-10-9	CARA THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	528.000	7,014		6,719	7,989	(1,270)			(1,270)		6,719		296	296		
14161W-10-5	CARDLYTICS INC		11/22/2021	Various	250.000	30,245		9,830	35,693	(25,863)			(25,863)		9,830		20,415	20,415		
G1991C-10-5	CARDTRONICS PLC CLASS A		05/25/2021	Various	9,348.000	374,566		184,453	329,984	(145,531)			(145,531)		184,453		190,113	190,113		
14167L-10-3	CAREDX INC		11/22/2021	MORGAN STANLEY	186.000	7,662		4,091	13,476	(9,385)			(9,385)		4,091		3,571	3,571		
SB09M9-L0-1	CARGOTEC CORP	B	11/22/2021	MORGAN STANLEY	80.000	4,203		3,310	3,310	138			138	(138)	3,310	(115)	1,008	893	66	
142339-10-0	CARLISLE CORP.		11/22/2021	Various	141.000	33,278		20,421	22,021	(1,600)			(1,600)		20,421		12,857	12,857	294	
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	11/22/2021	MORGAN STANLEY	630.000	11,757		7,672	11,772	(3,001)			(3,001)	(1,100)	7,672	661	3,424	4,085		
Q21411-12-1	CARSALES.COM LTD	B	11/23/2021	Various	729.000	12,703		9,164	11,256	(937)			(937)	(1,156)	9,164	568	2,971	3,539	332	
146229-10-9	CARTER'S INC		11/22/2021	Various	3,661.000	388,726		269,151	317,110	(72,412)		277	(72,689)		269,151		119,574	119,574	884	
146869-10-2	CARVANA CLASS A		11/22/2021	MORGAN STANLEY	59.000	16,796		3,193	14,133	(10,940)			(10,940)		3,193		13,603	13,603		
S21792-54-4	CASCADES INC	B	11/22/2021	Various	226.000	2,544		2,454	2,581	40			40	(167)	2,454	263	(172)	90	32	
147448-10-4	CASELLA WASTE SYSTEMS INC-A		11/22/2021	Various	3,450.000	236,028		190,060	213,728	(23,668)			(23,668)		190,060		45,969	45,969		
147528-10-3	CASEYS GENERAL STORES, INC.		11/22/2021	Various	1,564.000	344,649		231,593	279,362	(47,768)			(47,768)		231,593		113,056	113,056	1,156	
F14133-10-6	CASINO GUICH-PERR EUR1.53	B	11/22/2021	MORGAN STANLEY	124.000	2,934		2,947	3,822	(715)			(715)	(159)	2,947	(103)	89	(14)		
14808P-10-9	CASS INFORMATION SYSTEMS INC		11/22/2021	Various	168.000	7,424		6,304	6,537	(232)			(232)		6,304		1,120	1,120	75	
W2084X-10-7	CASTELLUM	B	11/22/2021	Various	10,560.000	249,801		197,329	268,354	(43,179)		17	(43,196)	(27,829)	197,329	11,355	41,117	52,472	3,085	
14843C-10-5	CASTLE BIOSCIENCES INC		11/22/2021	MORGAN STANLEY	71.000	3,205		3,102	4,768	(1,665)			(1,665)		3,102		102	102		
148806-10-2	CATALENT INC		04/09/2021	Various	4,717.000	509,818		245,048	490,898	(245,850)			(245,850)		245,048		264,770	264,770		
14888U-10-1	CATALYST PHARMACEUTICALS INC		11/22/2021	MORGAN STANLEY	1,299.000	9,437		3,849	4,339	(490)			(490)		3,849		5,589	5,589		
149123-10-1	CATERPILLAR INC		05/25/2021	DIRECT	1,236.000	293,142		83,999	224,977	(140,978)			(140,978)		83,999		209,144	209,144	2,546	
149150-10-4	CATHAY GENERAL BANCORP		11/22/2021	MORGAN STANLEY	509.000	22,984		11,182	16,385	(5,203)			(5,203)		11,182		11,802	11,802	473	
S47310-27-1	CATTOLICA ASSICURAZIONI SCRL	B	11/22/2021	MORGAN STANLEY	448.000	2,882		2,348	2,514	(61)			(61)	(105)	2,348	(82)	615	533		
149568-10-7	CAVCO INDUSTRIES		11/22/2021	MORGAN STANLEY	38.000	11,185		6,667	6,667						6,667		4,518	4,518		
SBBP6J-80-4	CAVERION	B	02/26/2021	GOLDMAN, SACHS & CO.	475.000	3,047		3,210	3,377	107			107	(273)	3,210	279	(442)	(163)		
12508E-10-1	CDK GLOBAL INC		09/14/2021	GOLDMAN, SACHS & CO.	281.000	11,882		13,460	14,564	(1,104)			(1,104)		13,460		(1,578)	(1,578)	126	
150837-60-7	CEL SCI CORP		09/14/2021	GOLDMAN, SACHS & CO.	277.000	2,918		2,404	3,230			825	(825)		2,404		514	514		
S22633-62-2	CELESTICA INC SUB ORD VTG SHS NPV	B	11/22/2021	Various	512.000	5,156		3,522	4,127	(376)			(376)	(229)	3,522	228	1,406	1,634		
S40187-86-6	CELLAVISION	B	11/22/2021	Various	90.000	3,567		3,085	3,364	(167)			(167)	(112)	3,085	(74)	557	482	5	
E2R41M-10-4	CELLNEX TELECOM SA	B	06/17/2021	DISTRIBUTION	0.000	114		116							116	(3)		(3)		
SBFSSB-H4-9	CEMBRA MONEY BANK AG	B	11/22/2021	Various	119.000	8,773		8,907	14,432	(1,593)		3,030	(4,623)	(901)	8,907	174	(308)	(134)	270	
SB5TT1-87-2	CENTAMIN PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,120.000	1,599		1,877	1,894	81			81	(98)	1,877	175	(453)	(278)		
15135B-10-1	CENTENE CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,013.000	124,232		120,840	120,840						120,840		3,391	3,391		
SB01NX-Q4-1	CENTERRA GOLD INC	B	11/22/2021	Various	295.000	2,288		2,529	3,413	89		752	(663)	(221)	2,529	310	(551)	(241)	15	
153527-10-6	CENTRAL GARDEN & PET CO		11/22/2021	MORGAN STANLEY	36.000	1,987		1,162	1,390	(228)			(228)		1,162		826	826		
153527-20-5	CENTRAL GARDEN & PET SERIES A		11/22/2021	MORGAN STANLEY	140.000	6,960		3,571	5,086	(1,515)			(1,515)		3,571		3,389	3,389		
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		11/22/2021	MORGAN STANLEY	686.000	19,547		9,611	13,041	(3,430)			(3,430)		9,611		9,937	9,937	487	
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	11/22/2021	MORGAN STANLEY	14,252.000	12,871		6,801	9,079	(1,388)			(1,388)	(890)	6,801	622	5,449	6,070		
SBD31F-D8-1	CENTURIA INDUSTR UNITS	B	11/23/2021	MORGAN STANLEY	1,598.000	4,249		3,472	3,810	88			88	(426)	3,472	200	578	778	187	
156431-10-8	CENTURY ALUMINUM COMPANY		11/22/2021	MORGAN STANLEY	206.000	2,926		1,467	2,272	(805)			(805)		1,467		1,459	1,459		
156504-30-0	CENTURY COMMUNITIES INC		11/22/2021	MORGAN STANLEY	124.000	8,977		1,755	5,429	(3,673)			(3,673)		1,755		7,221	7,221	37	
156700-10-6	CENTURYLINK INC		01/22/2021	EXCHANGE	6,223.000	58,959		58,959	60,674	(1,715)			(1,715)		58,959					
156727-10-9	CERENCE INC		11/22/2021	MORGAN STANLEY	165.000	13,626		3,363	16,579	(13,217)			(13,217)		3,363		10,264	10,264		
15677J-10-8	CERIDIAN HCM HOLDING INC		11/22/2021	MORGAN STANLEY	188.000	20,963		9,452	20,033	(10,582)			(10,582)		9,452		11,511	11,511		
15687V-10-9	CERTARA		11/22/2021	Various	4,212.000	123,695		102,058	142,029	(34,712)		5,259	(39,971)		102,058		21,638	21,638		
SBNGN8-09-5	CERVED GROUP	B	11/22/2021	MORGAN STANLEY	533.000	6,151		3,816	4,859	(650)			(650)	(393)	3,816	24	2,311	2,335		
157210-10-5	CEVA INC		11/22/2021	MORGAN STANLEY	93.000	4,320		2,039	4,232	(2,192)			(2,192)		2,039		2,281	2,281		
S67263-00-4	CHALLENGER LTD	B	11/23/2021	Various	1,415.000	6,431		5,869	7,032	(722)		150	(872)	(290)	5,869	76	486	562	163	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15912K-10-0	CHANGE HEALTHCARE INC		11/22/2021	MORGAN STANLEY	1,368.000	28,023		14,086	25,513	(11,428)			(11,428)		14,086		13,938	13,938		
159864-10-7	CHARLES RIVER LAB		11/22/2021	Various	177.000	65,557		22,822	44,225	(21,404)			(21,404)		22,822		42,735	42,735		
16115Q-30-8	CHART INDUSTRIES INC		11/22/2021	Various	2,071.000	350,744		60,018	243,943	(183,926)			(183,926)		60,018		290,727	290,727		
SB15F6-S6-2	CHARTER HALL GROUP	B	11/23/2021	Various	1,085.000	14,823		7,280	12,316	(3,672)			(3,672)	(1,364)	7,280	433	7,109	7,543	264	
SBDB46-J2-7	CHARTER HALL LONG WALE REIT STAPLE	B	11/23/2021	Various	1,699.000	5,979		5,145	6,096	(328)			(328)	(624)	5,145	318	516	834	245	
Q2308D-10-8	CHARTER HALL RETAIL REIT	B	11/23/2021	MORGAN STANLEY	1,201.000	3,635		2,757	3,401	(263)			(263)	(380)	2,757	159	719	877	199	
16150R-10-4	CHASE CORP		11/22/2021	MORGAN STANLEY	56.000	6,112		4,227	5,657	(1,429)			(1,429)		4,227		1,884	1,884		
163072-10-1	CHEESECAKE FACTORY INC		11/22/2021	MORGAN STANLEY	329.000	13,866		6,618	12,193	(5,575)			(5,575)		6,618		7,248	7,248		
163086-10-1	CHEFS WAREHOUSE INC		11/22/2021	MORGAN STANLEY	242.000	7,977		3,297	6,217	(2,920)			(2,920)		3,297		4,681	4,681		
163092-10-9	CHEGG INC		11/22/2021	Various	416.000	11,213		15,577	37,577	(22,000)			(22,000)		15,577		(4,364)	(4,364)		
16359R-10-3	CHEMED CORP		11/22/2021	Various	495.000	239,618		219,326	263,642	(37,640)		6,677	(44,316)		219,326		20,292	20,292	194	
16383L-10-6	CHEMOCENTRYX INC		05/25/2021	Various	161.000	1,556		6,745	9,969	(3,203)		21	(3,224)		6,745		(5,189)	(5,189)		
163851-10-8	CHEMOURS ORD		11/22/2021	MORGAN STANLEY	718.000	23,209		6,814	17,799	(10,985)			(10,985)		6,814		16,395	16,395	718	
165303-10-8	CHESAPEAKE UTILITIES CORP		11/22/2021	MORGAN STANLEY	74.000	9,917		6,027	8,008	(1,980)			(1,980)		6,027		3,890	3,890	136	
16934Q-20-8	CHIMERA INVESTMENT CORP		11/22/2021	MORGAN STANLEY	954.000	15,679		8,165	9,779	(1,613)			(1,613)		8,165		7,514	7,514	1,202	
SB10SY-Q4-5	CHINA AVIATION OIL (SINGAPORE) LTD	B	11/23/2021	MORGAN STANLEY	6,000.000	4,246		4,175	4,812	(484)			(484)	(153)	4,175	8	64	72	116	
169656-10-5	CHIPOTLE MEXICAN GRILL		12/09/2021	GOLDMAN, SACHS & CO.	542.000	933,642		975,405							975,405		(41,763)	(41,763)		
169905-10-6	CHOICE HOTELS INTL INC		11/22/2021	MORGAN STANLEY	308.000	46,312		24,727	32,873	(8,146)			(8,146)		24,727		21,585	21,585	139	
SB4P0G-71-3	CHORUS LTD NPV	B	11/23/2021	Various	1,191.000	5,332		5,368	6,783	(328)		342	(671)	(744)	5,368	495	(532)	(36)	195	
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,329.000	111,789		124,625	136,843	(555)			(555)	(11,663)	124,625	8,095	(20,931)	(12,837)		
S61956-65-2	CHUBU SHIRYO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,595		2,686	2,708	(2)			(2)	(20)	2,686	(57)	(35)	(92)		
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	12/09/2021	Various	2,700.000	91,217		58,708	143,911	(72,157)		1,216	(73,374)	(11,829)	58,708	(388)	32,896	32,509	1,259	
J07014-10-3	CHUGOKU BANK	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	3,187		3,204	3,204	133			133	(133)	3,204	44	(60)	(17)		
171340-10-2	CHURCH & DWIGHT CO.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4,205.000	365,434		339,890							339,890		25,544	25,544	1,062	
171484-10-8	CHURCHILL DOWNS INC		11/22/2021	Various	124.000	29,039		13,724	24,154	(10,430)			(10,430)		13,724		15,315	15,315	77	
SB15CL-93-0	CIE AUTOMOTIVE SA	B	11/22/2021	MORGAN STANLEY	388.000	11,695		6,816	10,473	(2,810)			(2,810)	(847)	6,816	43	4,836	4,879	189	
171779-30-9	CIENA CORP		12/09/2021	Various	2,479.000	160,737		99,475	131,015	(31,540)			(31,540)		99,475		61,262	61,262		
125523-10-0	CIGNA CORPORATION		05/25/2021	DIRECT	1,374.000	356,690		124,608	286,039	(161,431)			(161,431)		124,608		232,082	232,082	1,374	
171798-10-1	CIMAREX ENERGY CO		10/01/2021	MERGER	821.000	73,336		19,975	30,796	(10,821)			(10,821)		19,975		53,361	53,361	624	
17243V-10-2	CINEMARK HOLDINGS INC		11/22/2021	Various	2,460.000	54,546		24,506	42,829	(18,323)			(18,323)		24,506		30,040	30,040		
SB682F-M6-1	CINEPLEX INC	B	11/22/2021	Various	400.000	4,242		2,411	2,911	(362)			(362)	(137)	2,411	125	1,706	1,832		
172755-10-0	CIRRUS LOGIC INC		11/22/2021	Various	144.000	11,489		9,929	11,837	(1,908)			(1,908)		9,929		1,560	1,560		
17275R-10-2	CISCO SYS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,146.000	244,459		202,701	230,284	(27,583)			(27,583)		202,701		41,759	41,759	1,853	
125581-80-1	CIT GROUP INC		11/22/2021	MORGAN STANLEY	357.000	18,701		11,956	12,816	(860)			(860)		11,956		6,745	6,745	500	
174740-10-0	CITIZENS INC		05/25/2021	Various	449.000	2,452		2,513	2,573	(60)			(60)		2,513		(61)	(61)		
177835-10-5	CITY HOLDING CO		11/22/2021	MORGAN STANLEY	73.000	6,048		4,206	5,077	(872)			(872)		4,206		1,842	1,842	169	
SBD8HB-D3-3	CIVITAS SOCIAL HOUSING PLC	B	11/22/2021	Various	1,597.000	1,988		1,884	2,288	94		263	(169)	(235)	1,884	183	(79)	103	96	
184496-10-7	CLEAN HARBORS		11/22/2021	MORGAN STANLEY	264.000	28,967		13,672	20,090	(6,418)			(6,418)		13,672		15,295	15,295		
SBY08K-W7-0	CLEANAWAY WASTE MANAGEMENT LTD	B	11/23/2021	MORGAN STANLEY	4,501.000	9,719		6,743	8,162	(507)			(507)	(913)	6,743	388	2,588	2,976	154	
18539C-10-5	CLEARWAY ENERGY INC CLASS A		11/22/2021	MORGAN STANLEY	126.000	4,513		2,195	3,723	(1,529)			(1,529)		2,195		2,318	2,318	124	
18539C-20-4	CLEARWAY ENERGY INC CLASS C		11/22/2021	Various	297.000	10,944		5,956	9,483	(3,527)			(3,527)		5,956		4,988	4,988	259	
185899-10-1	CLEVELAND CLIFFS INC		11/22/2021	MORGAN STANLEY	1,762.000	39,812		6,898	25,655	(18,757)			(18,757)		6,898		32,914	32,914		
G22120-10-2	CLOSE BROTHERS GROUP PLC	B	11/22/2021	MORGAN STANLEY	361.000	6,727		4,765	6,820	(1,356)			(1,356)	(699)	4,765	463	1,500	1,962	293	
18914U-10-0	CLOUDERA INC		10/08/2021	Various	22,934.000	370,567		198,097	319,012	(119,009)		1,906	(120,915)		198,097		172,470	172,470		
12571T-10-0	CMC MATERIALS INC		12/22/2021	Various	3,349.000	547,705		389,425	506,704	(117,279)			(117,279)		389,425		158,280	158,280	3,569	
12572Q-10-5	CME GROUP INC.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	482.000	103,569		98,439							98,439		5,130	5,130	434	
125896-10-0	CMS ENERGY CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,221.000	293,132		303,814	318,533	(14,719)			(14,719)		303,814		(10,683)	(10,683)	2,271	
12621E-10-3	CNO FINANCIAL GROUP INC		11/22/2021	MORGAN STANLEY	791.000	19,225		10,599	17,584	(6,985)			(6,985)		10,599		8,626	8,626	301	
12653C-10-8	CNX RESOURCES CORP		11/22/2021	MORGAN STANLEY	903.000	12,655		5,204	9,752	(4,548)			(4,548)		5,204		7,451	7,451		
SB4YZN-32-3	COATS GROUP PLC	B	11/22/2021	MORGAN STANLEY	5,100.000	4,673		3,659	4,692	(778)			(778)	(255)	3,659	150	863	1,014	98	
191216-10-0	COCA COLA CO.		12/09/2021	GOLDMAN, SACHS & CO.	76,543.000	4,198,745		4,293,970							4,293,970		(95,225)	(95,225)	32,148	
191098-10-2	COCA COLA CONSOLIDATED INC		11/22/2021	MORGAN STANLEY	27.000	15,660		5,440	7,189	(1,749)			(1,749)		5,440		10,220	10,220	27	
192108-50-4	COEUR MINING INC		11/22/2021	Various	1,304.000	8,209		7,182	13,496	(6,238)		77	(6,315)		7,182		1,027	1,027		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SBNFWV-75-7	COFACE SA	B	11/22/2021	MORGAN STANLEY	492.000	6,541		3,473	4,942	(1,264)			(1,264)	(206)	3,473	(121)	3,189	3,067	280	
S41779-88-5	COFINIMMO	B	12/09/2021	Various	1,098.000	170,630		166,299	4,173	14			14	(337)	166,299	(12,772)	17,103	4,331	138	
SBZCDF-X9-0	COGECO COMMUNICATIONS SUBORDINATE	B	11/22/2021	MORGAN STANLEY	33.000	2,561		2,370	2,535	(1)			(1)	(164)	2,370	176	16	192	43	
M25133-10-5	COGNYTE SOFTWARE LTD	D	11/22/2021	Various	212.000	4,577		4,387							4,387		191	191		
19247A-10-0	COHEN STEERS INC		02/26/2021	GOLDMAN, SACHS & CO.	112.000	7,210		6,243	8,322	(2,079)			(2,079)		6,243		967	967		
192479-10-3	COHERENT, INC.		11/22/2021	MORGAN STANLEY	68.000	17,563		7,340	10,201	(2,862)			(2,862)		7,340		10,223	10,223		
194014-10-6	COLFAX CORP		11/22/2021	MORGAN STANLEY	489.000	24,814		10,080	18,699	(8,619)			(8,619)		10,080		14,734	14,734		
194162-10-3	COLGATE PALMOLIVE CO		12/09/2021	Various	1,190.000	90,969		89,417	101,757	(12,340)			(12,340)		89,417		1,552	1,552	524	
SBYL7S-B4-5	COLLIERS INTERNATIONAL GROUP SUBOR	B	11/22/2021	MORGAN STANLEY	111.000	15,991		6,552	9,870	(2,724)			(2,724)	(594)	6,552	450	8,989	9,438	9	
SB17N6-G6-2	COLTENE HOLDING AG	B	11/22/2021	Various	41.000	4,653		3,358	3,989	(539)			(539)	(92)	3,358	(79)	1,375	1,295		
197236-10-2	COLUMBIA BKG SYS INC		11/22/2021	MORGAN STANLEY	350.000	11,888		8,022	12,565	(4,543)			(4,543)		8,022		3,866	3,866	399	
197641-10-3	COLUMBIA FINANCIAL INC		11/22/2021	MORGAN STANLEY	827.000	15,874		8,890	12,868	(3,978)			(3,978)		8,890		6,984	6,984		
198516-10-6	COLUMBIA SPORTSWEAR CO		11/22/2021	MORGAN STANLEY	106.000	11,062		6,868	9,262	(2,394)			(2,394)		6,868		4,193	4,193	110	
20030N-10-1	COMCAST CORP NEW CL A		12/09/2021	GOLDMAN, SACHS & CO.	130,458.000	6,236,513		6,867,309							6,867,309		(630,796)	(630,796)		
200340-10-7	COMERICA INC		11/22/2021	MORGAN STANLEY	519.000	46,333		25,535	28,991	(3,457)			(3,457)		25,535		20,799	20,799	1,412	
199908-10-4	COMFORT SYSTEMS USA INC		11/22/2021	MORGAN STANLEY	172.000	17,634		8,667	9,058	(390)			(390)		8,667		8,967	8,967	83	
S66037-37-5	COMFORTDELGRO	B	11/23/2021	MORGAN STANLEY	8,300.000	9,253		8,592	10,488	(1,383)			(1,383)	(513)	8,592	171	490	661	219	
200525-10-3	COMMERCE BANCSHARES, INC.		12/01/2021	Various	5,150.000	433,941		277,245	338,355	(88,587)			(88,587)		277,245		156,697	156,697	1,306	
201723-10-3	COMMERCIAL METALS CO.		11/22/2021	MORGAN STANLEY	534.000	19,355		7,726	10,968	(3,242)			(3,242)		7,726		11,628	11,628	267	
20337X-10-9	COMMSCOPE HOLDING INC		11/22/2021	MORGAN STANLEY	949.000	9,295		8,814	12,717	(3,902)			(3,902)		8,814		481	481		
203607-10-6	COMMUNITY BANK SYSTEMS INC		11/22/2021	MORGAN STANLEY	128.000	9,749		7,968	7,976	(8)			(8)		7,968		1,781	1,781	216	
204149-10-8	COMMUNITY TRUST BANCORP INC		11/22/2021	MORGAN STANLEY	250.000	11,179		7,065	9,263	(2,198)			(2,198)		7,065		4,114	4,114	389	
204166-10-2	COMMVAULT SYSTEMS INC		11/22/2021	MORGAN STANLEY	235.000	15,097		7,852	13,012	(5,160)			(5,160)		7,852		7,246	7,246		
20451N-10-1	COMPASS MINERALS INTERNATION		11/22/2021	MORGAN STANLEY	168.000	8,811		8,761	10,369	(1,608)			(1,608)		8,761		50	50	363	
M25722-10-5	COMPUGEN LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	455.000	4,243		5,510	5,510						5,510		(1,267)	(1,267)		
SBMY7C-H1-5	COMPUGROUP MEDICAL N	B	11/22/2021	Various	64.000	5,291		5,040	6,155	(603)		22	(625)	(490)	5,040	39	212	251	28	
SBV9FP-30-9	COMPUTACENTER PLC	B	11/22/2021	MORGAN STANLEY	239.000	9,101		4,812	7,998	(2,366)			(2,366)	(820)	4,812	467	3,822	4,289	182	
S66872-47-4	COMSYS HOLDINGS CORP	B	11/24/2021	Various	200.000	4,672		5,286	6,209	(527)		197	(723)	(199)	5,286	(382)	(232)	(614)	145	
20602D-10-1	CONCENTRIX CORP		11/22/2021	MORGAN STANLEY	142.000	26,127		8,174	14,015	(5,841)			(5,841)		8,174		17,953	17,953	36	
20605P-10-1	CONCHO RESOURCES INC		01/19/2021	MERGER	1,131.000	75,958		42,967	65,994	(23,027)			(23,027)		42,967		32,991	32,991		
206787-10-3	CONDUENT INC		11/22/2021	MORGAN STANLEY	1,725.000	9,686		3,433	8,280	(4,847)			(4,847)		3,433		6,253	6,253		
207410-10-1	CONMED CORP		11/22/2021	MORGAN STANLEY	138.000	19,732		9,642	15,456	(5,814)			(5,814)		9,642		10,090	10,090	110	
20786W-10-7	CONNECTONE BANCORP INC		11/22/2021	MORGAN STANLEY	411.000	14,235		6,046	8,134	(2,087)			(2,087)		6,046		8,189	8,189	181	
20825C-10-4	CONOCOPHILLIPS		01/26/2021	VARIOUS	0.260	11		12							12		(1)	(1)		
20848V-10-5	CONSENSUS CLOUD SOLUTIONS INC		11/22/2021	Various	43.000	2,656		1,170							1,170		1,486	1,486		
210373-10-6	CONSTELLATION PHARMACEUTICALS INC		06/07/2021	Various	3,461.000	116,676		70,120	99,677	(29,557)			(29,557)		70,120		46,556	46,556		
S61525-29-1	CONTACT ENERGY	B	11/23/2021	MORGAN STANLEY	1,610.000	8,780		6,460	10,328	(2,735)			(2,735)	(1,133)	6,460	568	1,752	2,320	377	
D16212-14-0	CONTINENTAL AG	B	12/09/2021	Various	0.000	15,902		15,902							15,902					
SBD3VF-W7-9	CONVATEC GROUP PLC	B	11/22/2021	MORGAN STANLEY	2,954.000	8,502		6,828	8,044	(391)			(391)	(825)	6,828	663	1,011	1,673	168	
SBP4W2-06-1	CONZZETA AG	B	11/22/2021	MORGAN STANLEY	4.000	5,713		3,575	4,923	(1,006)			(1,006)	(342)	3,575	90	2,048	2,138	171	
216831-10-7	COOPER TIRE & RUBBER CO.		06/07/2021	MERGER	59.000	3,503		1,870	2,390	(519)			(519)		1,870		1,632	1,632	12	
SBYZG7-C1-5	COOR SERVICE MANAGEMENT HOLDING	B	11/22/2021	Various	419.000	4,023		2,846	3,694	(543)			(543)	(304)	2,846	52	1,124	1,176	149	
SBFRSR-R7-8	CORBION NV	B	11/22/2021	MORGAN STANLEY	162.000	8,028		5,839	9,148	(2,569)			(2,569)	(740)	5,839	37	2,152	2,189	94	
218352-10-2	CORCEPT THERAPEUTICS INC		11/22/2021	Various	416.000	9,149		8,942	10,883	(1,464)		477	(1,941)		8,942		207	207		
218681-10-4	CORE MARK HOLDING CO INC		09/02/2021	MERGER	228.000	10,357		5,388	6,696	(1,308)			(1,308)		5,388		4,969	4,969	89	
21871D-10-3	CORELOGIC INC		06/04/2021	Various	5,294.000	432,727		162,180	409,332	(247,152)			(247,152)		162,180		270,547	270,547	1,043	
21870Q-10-5	CORESITE RLTY CORP		11/22/2021	Various	146.000	23,341		16,317	18,291	(1,974)			(1,974)		16,317		7,024	7,024	649	
SBZ168-H4-7	CORESTATE CAPITAL HOLDING SA	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,677		1,786	1,786	42			42	(42)	1,786	41	(151)	(110)		
S57304-09-9	CORPORACION FINANCIERA ALBA	B	11/22/2021	MORGAN STANLEY	109.000	6,105		4,407	5,195	(367)			(367)	(420)	4,407	28	1,669	1,697	104	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		11/22/2021	Various	24,408.000	671,679		522,112	636,561	(114,449)			(114,449)		522,112		149,567	149,567	6,712	
SB3R1D-52-6	CORPORATE TRAVEL MANAGEMENT LTD	B	11/23/2021	MORGAN STANLEY	471.000	7,935		3,128	6,360	(2,521)			(2,521)	(711)	3,128	180	4,627	4,807		
221006-10-9	CORVEL CORP		11/22/2021	MORGAN STANLEY	54.000	10,565		3,056	5,724	(2,668)			(2,668)		3,056		7,509	7,509		
SBYSJJ-43-7	COSMO ENERGY HOLDINGS LTD	B	11/24/2021	MORGAN STANLEY	300.000	5,967		4,240	5,338	(977)			(977)	(121)	4,240	(345)	2,072	1,727	195	
SBYYLS-68-8	COSMO PHARMACEUTICALS NV	B	11/22/2021	Various	44.000	3,313		3,797	4,231	79		219	(140)	(294)	3,797	95	(579)	(484)		
SBYSGK-W9-3	COSTA GROUP HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	979.000	2,171		1,946	3,082	(792)			(792)	(345)	1,946	112	113	225	102	
22160N-10-9	COSTAR GROUP INC		12/09/2021	Various	26,584.000	2,200,900		2,359,875							2,359,875		(158,974)	(158,974)		
22160K-10-5	COSTCO WHS L CORP NEW COM		12/09/2021	Various	136.000	42,352		46,870	51,242	(4,372)			(4,372)		46,870		(4,517)	(4,517)	95	
SBYPHN-G0-9	COUNTRYSIDE PROP PLC	B	11/22/2021	MORGAN STANLEY	1,244.000	7,619		5,086	7,948	(2,074)			(2,074)	(787)	5,086	472	2,061	2,533		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22266L-10-6	COUPA SOFTWARE INC		12/09/2021	GOLDMAN, SACHS & CO.	757.000	123,175		165,919	256,555	(86,540)		4,095	(90,636)		165,919		(42,745)	(42,745)		
222795-50-2	COUSINS PROPERTIES REIT INC		11/22/2021	Various	302.000	11,657		7,945	10,117	(2,172)			(2,172)		7,945		3,712	3,712	339	
22282E-10-2	COVANTA HLDG CORP		11/22/2021	MORGAN STANLEY	397.000	8,033		3,050	5,213	(2,162)			(2,162)		3,050		4,983	4,983	127	
22304C-10-0	COVETRUS INC		11/22/2021	Various	8,232.000	242,116		181,866	236,588	(54,722)			(54,722)		181,866		60,250	60,250		
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		11/22/2021	MORGAN STANLEY	210.000	30,020		20,614	27,703	(7,090)			(7,090)		20,614		9,407	9,407	483	
224399-10-5	CRANE CO.		11/22/2021	MORGAN STANLEY	293.000	30,813		14,688	22,754	(8,066)			(8,066)		14,688		16,125	16,125	378	
S02318-88-9	CRANSWICK PLC	B	11/22/2021	Various	144.000	7,021		6,425	6,929	160			160	(664)	6,425	620	(25)	596	125	
225310-10-1	CREAD ACCEPTANCE CORP		11/22/2021	Various	29.000	14,257		9,762	10,038	(276)			(276)		9,762		4,495	4,495		
SB3V2X-02-9	CREATE SD HOLDINGS CO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	3,043		3,105	3,753	(492)			(492)	(156)	3,105	(29)	(33)	(62)	18	
S62876-58-6	CREDIT CORP GROUP LTD	B	11/23/2021	MORGAN STANLEY	283.000	6,373		3,190	6,486	(2,655)			(2,655)	(641)	3,190	131	3,052	3,183	154	
S65918-09-6	CREDIT SAISON LTD	B	11/24/2021	MORGAN STANLEY	500.000	5,360		5,649	5,744	(14)			(14)	(81)	5,649	(506)	217	(289)	183	
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	12/09/2021	Various	0.000	1,394		1,317							1,317	77		77		
S71352-51-2	CREDITO EMILIANO	B	11/22/2021	MORGAN STANLEY	420.000	2,846		1,938	2,266	(234)			(234)	(94)	1,938	(68)	976	908	87	
225447-10-1	CREE INC		10/04/2021	EXCHANGE	400.000	14,940		14,940	42,360	(27,420)			(27,420)		14,940					
SB8VZX-T9-0	CREST NICHOLSON HOLDINGS PLC	B	11/22/2021	MORGAN STANLEY	1,248.000	5,860		3,076	5,558	(1,991)			(1,991)	(491)	3,076	246	2,538	2,784	70	
H17182-10-8	CRISPR THERAPEUTICS AG	D	11/22/2021	Various	223.000	20,045		14,820	34,144	(19,324)			(19,324)		14,820		5,225	5,225		
S62254-76-8	CROMWELL PROPERTY UNITS	B	11/23/2021	Various	4,112.000	2,562		2,376	2,761	(30)		159	(188)	(196)	2,376	27	160	186	197	
22717L-10-1	CRONOS GROUP INC	B	11/22/2021	Various	542.000	2,736		3,103	3,761	64		658	(594)	(64)	3,103	69	(436)	(367)		
22766M-10-9	CROSSFIRST BANKSHARES INC		11/22/2021	MORGAN STANLEY	1,017.000	15,250		8,838	10,933	(2,095)			(2,095)		8,838		6,412	6,412		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	118.000	17,318		18,784	18,784						18,784		(1,466)	(1,466)		
228368-10-6	CROWN HOLDINGS INC		05/07/2021	Various	5,156.000	519,905		299,732	516,631	(216,899)			(216,899)		299,732		220,173	220,173	828	
229050-30-7	CRYOPORT INC		11/22/2021	MORGAN STANLEY	148.000	10,081		2,441	6,494	(4,054)			(4,054)		2,441		7,640	7,640		
126349-10-9	CSG SYSTEMS INTERNATION		11/22/2021	Various	163.000	8,155		7,071	7,346	(275)			(275)		7,071		1,084	1,084	93	
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	12/09/2021	Various	153.000	28,835		33,433	33,433	1,380			1,380	(1,380)	33,433	1,200	(5,798)	(4,598)	157	
Q30297-11-5	CSR LTD	B	11/23/2021	MORGAN STANLEY	1,182.000	5,246		2,981	4,770	(1,256)			(1,256)	(533)	2,981	172	2,093	2,265	327	
126402-10-6	CSW INDUSTRIALS INC		11/22/2021	MORGAN STANLEY	68.000	9,272		4,072	7,610	(3,538)			(3,538)		4,072		5,200	5,200	40	
S58818-57-6	CTS EVENTIM AG	B	11/22/2021	MORGAN STANLEY	171.000	12,135		7,115	11,382	(3,346)			(3,346)	(920)	7,115	45	4,974	5,019		
229663-10-9	CUBESMART		12/22/2021	Various	15,238.000	691,962		411,849	512,149	(100,301)			(100,301)		411,849		280,113	280,113	13,107	
229899-10-9	CULLEN FROST BANKERS, INC.		11/22/2021	Various	3,381.000	419,097		229,601	294,925	(65,324)			(65,324)		229,601		189,496	189,496	3,313	
231561-10-1	CURTIS WRIGHT CORP		11/22/2021	Various	276.000	36,218		24,446	32,113	(7,667)			(7,667)		24,446		11,772	11,772	135	
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		12/29/2021	Various	19,824.000	365,296		208,930	291,958	(85,451)			(85,451)		208,930		156,365	156,365		
23204G-10-0	CUSTOMERS BANCORP INC		11/22/2021	Various	380.000	22,219		3,925	6,908	(2,983)			(2,983)		3,925		18,293	18,293		
126600-10-5	CVB FINANCIAL CORP		11/22/2021	MORGAN STANLEY	97.000	2,031		1,613	1,892	(278)			(278)		1,613		418	418	70	
12662P-10-8	CVR ENERGY INC		11/22/2021	Various	1,030.000	18,464		13,586	15,347	(1,761)			(1,761)		13,586		4,878	4,878	1,428	
SB2863-82-3	CVS GROUP PLC	B	11/22/2021	MORGAN STANLEY	293.000	9,422		3,800	6,016	(1,632)			(1,632)	(583)	3,800	339	5,283	5,622	25	
SBK0S4-45-1	CYBERDYNE INC	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	1,815		2,110	2,110	15			15	(15)	2,110	(45)	(250)	(295)		
SBD6GN-03-6	CYBG PLC	B	11/22/2021	MORGAN STANLEY	3,117.000	7,614		3,245	5,731	(1,958)			(1,958)	(528)	3,245	254	4,115	4,369		
23283R-10-0	CYRUSONE REIT INC		11/22/2021	Various	395.000	35,299		24,410	28,894	(4,476)		9	(4,484)		24,410		10,889	10,889	810	
SB1Z4W-D0-0	DAETWYLER HOLDING AG	B	11/22/2021	MORGAN STANLEY	21.000	8,552		4,195	6,106	(1,514)			(1,514)	(397)	4,195	82	4,275	4,357	47	
S62497-99-5	DAH SING FINANCIAL HOLDINGS LTD	B	11/23/2021	Various	2,000.000	6,313		4,900	5,636	(739)			(739)	3	4,900	(24)	1,437	1,413	257	
S62505-42-5	DAICEL CORP	B	11/24/2021	Various	700.000	5,084		4,940	5,105	(128)			(128)	(37)	4,940	(367)	511	144	129	
S62506-27-4	DAIDO STEEL CO	B	11/24/2021	MORGAN STANLEY	200.000	7,268		6,127	8,339	(1,866)			(1,866)	(346)	6,127	(388)	1,529	1,141	168	
SB0J7D-91-9	DAIICHI SANKYO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	9,600.000	226,547		261,197	328,694	(51,333)			(51,333)	(16,165)	261,197	(384)	(34,266)	(34,650)	1,053	
S62531-32-2	DAIICHIKOSHO CO LTD	B	11/24/2021	Various	100.000	3,469		2,989	3,453	(320)			(320)	(143)	2,989	(189)	669	479	91	
D1668R-12-3	DAIMLERCHRYSLER	B	12/31/2021	Various	0.000	72,167		72,167							72,167					
S62509-62-5	DAINICHISEIKA COLOR & CHEMICALS MF	B	11/24/2021	Various	200.000	4,135		4,360	4,667	(237)			(237)	(70)	4,360	(217)	(7)	(224)	56	
S62510-28-4	DAINIPPON SCREEN MANUFACTURING CO LTD	B	11/24/2021	MORGAN STANLEY	100.000	10,241		4,662	7,361	(2,393)			(2,393)	(305)	4,662	(295)	5,874	5,578	73	
SBFYGQ-44-0	DAISHI HOKUETSU FINANCIAL GROUP IN	B	11/24/2021	Various	200.000	4,319		4,048	4,300	(74)			(74)	(178)	4,048	(256)	527	271	194	
J11508-12-4	DAIWA HOUSE INDS JPY50	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	7,100.000	207,757		181,486	210,707	(25,728)			(25,728)	(3,492)	181,486	(6,275)	32,546	26,271	3,800	
SB0LNT-F5-5	DAIWA OFFICE INVESTMENT CORPORATION	B	11/24/2021	MORGAN STANLEY	1.000	6,381		5,534	6,354	(556)			(556)	(264)	5,534	(350)	1,198	847	233	
235825-20-5	DANA HOLDING CORP		11/22/2021	MORGAN STANLEY	600.000	14,571		7,487	11,712	(4,225)			(4,225)		7,487		7,084	7,084	240	
237266-10-1	DARLING INTERNATIONAL INC		11/22/2021	MORGAN STANLEY	563.000	40,966		11,258	32,474	(21,216)			(21,216)		11,258		29,709	29,709		
23804L-10-3	DATADOG INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,408.000	109,141		138,604	138,604						138,604		(29,463)	(29,463)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q3147X-11-5	DE GREY MINING LTD	B	11/23/2021	Various	4,628.000	3,651		3,475	3,625	150		150		(150)	3,475	146	30	176		
S09633-18-1	DECHRA PHARMACEUTICALS PLC	B	11/22/2021	MORGAN STANLEY	270.000	19,216		9,505	12,733	(1,950)			(1,950)	(1,278)	9,505	895	8,816	9,711	148	
243537-10-7	DECKERS OUTDOOR CORP		11/22/2021	Various	421.000	155,892		57,001	120,734	(63,733)			(63,733)		57,001		98,891	98,891		
24665A-10-3	DELEK US HOLDINGS INC		11/22/2021	Various	7,489.380	141,091		83,533	119,352	(36,689)			(36,689)		83,533		57,558	57,558		
SBZCNB-42-5	DELIVERY HERO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	48.000	6,417		5,851							5,851	152	414	567		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		11/02/2021	Various	0.000	216,795		216,795							216,795					
S71695-17-5	DELONGHI SPA	B	11/22/2021	Various	173.000	6,083		4,558	5,457	(467)			(467)	(432)	4,558	32	1,494	1,525	94	
SB05L3-64-2	DENA LTD	B	11/24/2021	MORGAN STANLEY	300.000	4,658		3,737	5,344	(1,385)			(1,385)	(222)	3,737	(237)	1,157	921	78	
24823R-10-5	DENALI THERAPEUTICS INC		11/22/2021	MORGAN STANLEY	263.000	11,902		6,987	22,029	(15,042)			(15,042)		6,987		4,915	4,915		
S63098-20-6	DENKI KAGAKU KOGYO K.K	B	11/24/2021	MORGAN STANLEY	200.000	6,225		4,889	7,807	(2,594)			(2,594)	(324)	4,889	(309)	1,645	1,336	217	
24869P-10-4	DENNYS CORP		11/22/2021	Various	6,680.000	115,997		66,697	98,062	(31,366)			(31,366)		66,697		49,300	49,300		
SBFYTT-C2-5	DERMAPHARM HOLDING	B	11/22/2021	MORGAN STANLEY	66.000	5,925		3,287	4,600	(941)			(941)	(372)	3,287	21	2,617	2,638	69	
S02652-74-1	DERWENT LONDON PLC	B	11/22/2021	MORGAN STANLEY	157.000	7,197		6,373	6,644	(113)			(113)	(158)	6,373	54	769	824	141	
S21419-41-1	DESCARTES SYSTEMS GROUP INC	B	11/22/2021	Various	237.000	20,470		12,471	13,850	(484)			(484)	(895)	12,471	926	7,073	7,999		
Q32915-10-2	DETERRA ROYALTIES LTD	B	11/23/2021	Various	1,744.000	5,586		5,032	6,460	(867)			(867)	(561)	5,032	337	217	554	108	
S46178-59-6	DEUTSCHE POST AG COM STK	B	12/09/2021	GOLDMAN, SACHS & CO.	27,710.000	1,679,836		1,769,020							1,769,020	(39,378)	(49,806)	(89,183)		
D2046U-17-6	DEUTSCHE WOHNEN	B	12/09/2021	Various	23,352.000	1,178,485		1,063,912	842,427	(98,269)		18,605	(116,874)	(57,121)	1,063,912	19,621	94,952	114,573	2,253	
25179M-10-3	DEVON ENERGY CORP.		11/22/2021	Various	1,892.000	66,633		26,469	29,913	(3,443)			(3,443)		26,469		40,164	40,164	1,837	
252131-10-7	DEXCOM INC		12/09/2021	Various	15.000	5,281		5,488	5,546	(58)			(58)		5,488		(207)	(207)		
SBYSS4-Q7-7	DFDS	B	11/22/2021	MORGAN STANLEY	128.000	6,283		4,023	5,790	(1,341)			(1,341)	(426)	4,023	(4)	2,263	2,259		
25278X-10-9	DIAMONDBACK ENERGY INC		11/22/2021	MORGAN STANLEY	642.000	67,708		25,654	31,073	(5,418)			(5,418)		25,654		42,054	42,054	1,124	
253031-10-8	DICERNA PHARMACEUTICALS INC		11/22/2021	Various	6,885.000	175,577		123,861	151,677	(27,815)			(27,815)		123,861		51,716	51,716		
S42474-94-0	DIETEREN SA	B	11/22/2021	MORGAN STANLEY	77.000	14,296		4,264	6,388	(1,607)			(1,607)	(517)	4,264	27	10,005	10,033	88	
S63094-22-1	DIGITAL GARAGE INC	B	11/24/2021	MORGAN STANLEY	200.000	8,919		6,359	8,243	(1,542)			(1,542)	(342)	6,359	(403)	2,963	2,561	52	
253868-10-3	DIGITAL REALTY TRUST INC		11/30/2021	Various	7,579.000	1,193,072		1,075,098	589,569	(991)			(991)		1,075,098		117,974	117,974	13,990	
253922-10-8	DIME COMMUNITY BANCSHARES		02/01/2021	MERGER	588.000	9,682		6,650	9,273	(2,622)			(2,622)		6,650		3,031	3,031		
254543-10-1	DIODES INC		11/22/2021	MORGAN STANLEY	204.000	22,094		10,369	14,382	(4,013)			(4,013)		10,369		11,725	11,725		
S67140-71-5	DIP CORP	B	11/24/2021	MORGAN STANLEY	100.000	3,929		1,991	2,666	(615)			(615)	(60)	1,991	(162)	2,101	1,939	45	
S01826-63-5	DIPLOMA PLC	B	11/22/2021	MORGAN STANLEY	277.000	12,896		6,100	8,300	(1,349)			(1,349)	(851)	6,100	592	6,203	6,796	162	
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		11/22/2021	Various	1,303.000	4,133		3,630	5,368	(1,730)		9	(1,738)		3,630		503	503	49	
SB4Y7R-14-3	DIXONS CARPHONE PLC	B	11/22/2021	MORGAN STANLEY	3,816.000	6,901		4,206	6,040	(1,215)			(1,215)	(619)	4,206	408	2,286	2,694	157	
SB710P-M2-6	DKSH HOLDING AG	B	11/22/2021	MORGAN STANLEY	81.000	6,531		5,184	6,098	(490)			(490)	(424)	5,184	130	1,217	1,347	110	
23291C-10-3	DMC GLOBAL INC		11/22/2021	MORGAN STANLEY	245.000	9,483		5,990	10,596	(4,606)			(4,606)		5,990		3,492	3,492		
R1812S-10-5	DNB ASA	B	07/02/2021	EXCHANGE	26,038.000	389,564		359,315	510,910	(108,449)			(108,449)	(43,146)	359,315	30,249		30,249	19,362	
S54923-45-3	DO & CO AKTIENGESELLSCHAFT AG	B	11/22/2021	Various	61.000	5,090		3,703	4,986	(1,166)			(1,166)	(117)	3,703	(131)	1,518	1,387		
25659T-10-7	DOLBY LABORATORIES CL A		11/22/2021	MORGAN STANLEY	296.000	25,863		17,976	28,750	(10,774)			(10,774)		17,976		7,887	7,887	195	
256677-10-5	DOLLAR GENERAL CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	676.000	123,014		125,905	142,163	(16,258)			(16,258)		125,905		(2,891)	(2,891)	243	
SBYSXJ-B2-5	DOMETIC GROUPINARY SHARES	B	11/22/2021	MORGAN STANLEY	673.000	10,647		6,036	8,928	(1,836)			(1,836)	(1,056)	6,036	265	4,346	4,610	156	
25746U-10-9	DOMINION ENERGY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,312.000	166,452		173,862	173,862						173,862		(7,411)	(7,411)	1,457	
SB073F-G7-6	DOMINOS PIZZA ENTERPRISES LTD	B	11/23/2021	Various	172.000	15,531		8,197	11,505	(2,048)			(2,048)	(1,259)	8,197	502	6,832	7,334	206	
SBYN59-13-8	DOMINOS PIZZA GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,197.000	6,036		4,555	5,171	(85)			(85)	(530)	4,555	442	1,039	1,481	200	
257554-10-5	DOMO INC CLASS B		11/22/2021	MORGAN STANLEY	138.000	10,367		1,147	8,800	(7,653)			(7,653)		1,147		9,220	9,220		
257651-10-9	DONALDSON CO.		11/22/2021	MORGAN STANLEY	275.000	16,820		12,099	15,367	(3,268)			(3,268)		12,099		4,721	4,721	179	
Y2106R-11-0	DORIAN LPG LTD		11/22/2021	Various	937.000	12,390		8,954	11,422	(2,468)			(2,468)		8,954		3,436	3,436	561	
258278-10-0	DORMAN PRODUCTS INC		11/22/2021	MORGAN STANLEY	123.000	14,977		7,059	10,679	(3,620)			(3,620)		7,059		7,918	7,918		
25960R-10-5	DOUGLAS DYNAMICS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,214.000	141,431		108,165	137,463	(29,298)			(29,298)		108,165		33,267	33,267	916	
25960P-10-9	DOUGLAS EMMETT INC		11/22/2021	Various	776.000	27,653		19,935	22,644	(2,709)			(2,709)		19,935		7,718	7,718	869	
S64655-73-1	DOWNER EDI LTD	B	11/23/2021	MORGAN STANLEY	2,184.000	9,252		6,658	8,983	(1,402)			(1,402)	(923)	6,658	311	2,283	2,593	340	
262037-10-4	DRIL QUIP		09/14/2021	Various	289.000	8,187		7,588	8,560	(972)			(972)		7,588		599	599		
SBGHVX-C0-3	DRILLING COMPANY OF	B	11/22/2021	MORGAN STANLEY	210.000	8,320		4,536	6,652	(1,839)			(1,839)	(277)	4,536	(154)	3,938	3,784		
G2848Q-12-3	DS SMITH PLC	B	11/22/2021	MORGAN STANLEY	2,631.000	13,578		10,625	13,472	(1,857)			(1,857)	(991)	10,625	652	2,302	2,954	438	
23332B-10-6	DSP GROUP		11/22/2021	Various	350.000	5,818		4,613	5,807	(1,194)			(1,194)		4,613		1,205	1,205		
233331-10-7	DTE ENERGY CO		07/01/2021	DISTRIBUTION	0.000	63,009		63,009							63,009					
S62556-99-8	DTS CORP	B	11/24/2021	Various	300.000	6,351		6,178	6,178	140			140	(140)	6,178	(503)	676	173	156	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
264120-10-6	DUCK CREEK TECH INC		11/22/2021	Various	1,429.000	54,070		55,286	61,876	(6,590)			(6,590)		55,286		(1,217)	(1,217)		
264147-10-9	DUCOMMUN INC		11/22/2021	MORGAN STANLEY	111.000	5,206		2,307	5,961	(3,654)			(3,654)		2,307		2,899	2,899		
S51199-01-6	DUERR AG	B	11/22/2021	MORGAN STANLEY	176.000	7,607		4,586	7,193	(2,025)			(2,025)	(582)	4,586	29	2,992	3,021	47	
H2082J-10-7	DUFRY GROUP	B	11/22/2021	MORGAN STANLEY	162.000	8,241		4,785	10,186	(4,693)			(4,693)	(708)	4,785	120	3,336	3,456		
26441C-20-4	DUKE ENERGY HLDG CORP		12/09/2021	Various	1,270.000	114,572		116,281	116,281						116,281		(1,709)	(1,709)	1,226	
264411-50-5	DUKE RLTY CORP		09/29/2021	Various	26,213.000	1,153,707		904,653	1,047,734	(143,081)			(143,081)		904,653		249,054	249,054	10,404	
SB1CKQ-73-7	DUNELM GROUP PLC	B	11/22/2021	MORGAN STANLEY	286.000	5,376		4,175	4,742	(81)			(81)	(486)	4,175	405	795	1,201	389	
SB1GVJ-73-2	DUSKIN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	5,118		5,362	5,565	(120)			(120)	(83)	5,362	(73)	(172)	(244)		
23355L-10-6	DXC TECHNOLOGY COMPANY		11/22/2021	MORGAN STANLEY	1,204.000	37,462		18,253	31,003	(12,750)			(12,750)		18,253		19,210	19,210		
267475-10-1	DYCOM INDUSTRIES INC		11/22/2021	MORGAN STANLEY	134.000	11,188		3,089	10,120	(7,031)			(7,031)		3,089		8,099	8,099		
26817Q-88-6	DYNEX CAPITAL REIT INC		11/22/2021	MORGAN STANLEY	297.000	5,134		4,030	5,287	(1,256)			(1,256)		4,030		1,103	1,103	463	
D24914-13-3	E.ON AG OMN STK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	22,472.000	228,692		245,700	249,220	9,617			9,617	(13,138)	245,700	7,097	(24,104)	(17,008)		
26969P-10-8	EAGLE MATERIALS INC		11/22/2021	MORGAN STANLEY	184.000	29,708		12,777	18,648	(5,871)			(5,871)		12,777		16,931	16,931	92	
269796-10-8	EAGLE PHARMACEUTICALS INC		05/25/2021	Various	236.000	9,718		9,748	10,991	(1,243)			(1,243)		9,748		(29)	(29)		
SB0NHM-M3-0	EARTH CHEMICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	5,513		5,637	5,637	41			41	(41)	5,637	(120)	(4)	(124)	95	
277276-10-1	EASTGROUP PROPERTY		12/15/2021	Various	4,435.000	744,402		472,966	612,296	(139,330)			(139,330)		472,966		271,435	271,435	8,945	
SB7KR2-P8-8	EASYJET PLC	B	11/22/2021	Various	521.000	3,844		4,404	5,911	(518)		757	(1,275)	(232)	4,404	97	(656)	(559)	1,129	
G29183-10-3	EATON CORP PLC		05/25/2021	DIRECT	1,868.000	266,769		107,765	224,422	(116,657)			(116,657)		107,765		159,004	159,004	2,839	
278265-10-3	EATON VANCE CORP		03/02/2021	Various	3,638.000	257,851		119,821	247,129	(127,309)			(127,309)		119,821		138,030	138,030	693	
S63027-00-7	EBARA CORP	B	11/24/2021	MORGAN STANLEY	300.000	16,431		7,021	9,792	(2,365)			(2,365)	(406)	7,021	(445)	9,854	9,409	270	
278715-20-6	EBIX INC		11/22/2021	Various	239.000	8,314		3,615	9,075	(5,459)			(5,459)		3,615		4,698	4,698	54	
S54683-24-8	EBRO PULEVA SA	B	11/22/2021	Various	143.000	2,780		2,728	3,314	(80)		238	(318)	(268)	2,728	17	34	52	78	
27875T-10-1	ECHO GLOBAL LOGISTICS INC		11/24/2021	MERGER	112.000	5,404		2,415	3,004	(589)			(589)		2,415		2,989	2,989		
278768-10-6	ECHOSTAR CORP		02/26/2021	GOLDMAN, SACHS & CO.	287.000	6,513		6,082	6,082						6,082		432	432		
SBYVZ9-82-2	ECN CAPITAL CORP	B	11/22/2021	MORGAN STANLEY	946.000	7,996		2,681	4,804	(1,813)			(1,813)	(310)	2,681	199	5,116	5,315	58	
278865-10-0	ECOLAB INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	157.000	33,219		33,969	33,969						33,969		(750)	(750)	75	
28106W-10-3	EDITAS MEDICINE INC		11/22/2021	Various	554.000	19,016		14,498	38,841	(24,343)			(24,343)		14,498		4,518	4,518		
S63072-00-3	EISAI LTD	B	12/09/2021	Various	1,000.000	66,933		71,403	71,403	3,599			3,599	(3,599)	71,403	311	(4,781)	(4,470)		
S64518-17-8	EIZO CORP	B	11/24/2021	MORGAN STANLEY	100.000	3,595		3,490	3,526	(10)			(10)	(26)	3,490	(334)	438	105	97	
N14506-10-4	ELASTIC NV		11/22/2021	Various	222.000	35,236		16,189	32,441	(16,164)		88	(16,252)		16,189		19,048	19,048		
SBHZJ5-Y9-4	ELDORADO GOLD CORP	B	11/22/2021	Various	456.000	4,401		3,527	6,038	(1,207)		938	(2,145)	(366)	3,527	246	628	874		
S03096-44-3	ELECTROCOMPONENTS PLC	B	11/22/2021	MORGAN STANLEY	1,144.000	19,316		9,426	13,613	(2,796)			(2,796)	(1,391)	9,426	911	8,980	9,891	250	
SB0M42-T2-5	ELEKTA AB	B	11/22/2021	MORGAN STANLEY	856.000	10,252		7,962	11,512	(2,188)			(2,188)	(1,362)	7,962	349	1,941	2,290	171	
SB7FNM-02-1	ELEMENT FINANCIAL CORP	B	11/22/2021	MORGAN STANLEY	1,046.000	10,780		7,780	10,985	(2,496)			(2,496)	(710)	7,780	578	2,422	3,000	184	
28618M-10-6	ELEMENT SOLUTIONS INC		11/22/2021	MORGAN STANLEY	456.000	11,370		4,118	8,085	(3,967)			(3,967)		4,118		7,253	7,253	78	
26856L-10-3	ELF BEAUTY INC		11/22/2021	MORGAN STANLEY	224.000	7,176		2,380	5,643	(3,263)			(3,263)		2,380		4,796	4,796		
532457-10-8	ELI LILLY & CO		12/09/2021	Various	1,776.000	431,379		456,166							456,166		(24,786)	(24,786)	1,510	
SBN40H-61-8	ELIOR GROUP SA	B	11/22/2021	MORGAN STANLEY	1,001.000	6,716		4,597	6,761	(1,883)			(1,883)	(281)	4,597	(160)	2,280	2,119		
SBVSS7-90-7	ELIS SA	B	11/22/2021	MORGAN STANLEY	714.000	12,231		8,488	11,907	(2,544)			(2,544)	(875)	8,488	(17)	3,759	3,742		
X1949T-10-2	ELISA OYJ	B	12/09/2021	Various	1,797.000	108,673		96,622	98,657	279			279	(2,314)	96,622	(4,981)	17,033	12,052	2,744	
28852N-10-9	ELLINGTON FINANCIAL INC		11/22/2021	MORGAN STANLEY	299.000	5,282		3,167	4,437	(1,270)			(1,270)		3,167		2,115	2,115	431	
SBK5MW-J3-3	EMBRACER GROUP	B	09/29/2021	Various	1,008.000	10,362		8,838	13,669	(3,461)			(3,461)	(1,370)	8,838	453	1,071	1,525		
29084Q-10-0	EMCOR GROUP INC		11/22/2021	MORGAN STANLEY	165.000	21,555		10,713	15,091	(4,378)			(4,378)		10,713		10,841	10,841	86	
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		11/22/2021	Various	175.000	7,880		9,183	15,680	(5,565)		932	(6,497)		9,183		(1,303)	(1,303)		
SB61D1-Y0-5	EMIS GROUP PLC	B	11/22/2021	MORGAN STANLEY	281.000	4,900		3,723	4,156	(7)			(7)	(426)	3,723	361	815	1,177	130	
SB03PQ-Z8-1	EMMI AG	B	11/22/2021	Various	4.000	4,608		3,482	4,125	(356)			(356)	(287)	3,482	87	1,039	1,126	37	
SB05GW-V7-9	EMPEROR INTERNATIONAL HOLDINGS LTD	B	11/23/2021	Various	20,000.000	2,660		2,668	2,837	(91)		80	(171)	1	2,668	(9)	1	(8)	40	
292218-10-4	EMPLOYERS HOLDINGS INC		11/22/2021	MORGAN STANLEY	138.000	5,474		4,210	4,442	(232)			(232)		4,210		1,263	1,263	138	
S63527-50-1	EN JAPAN INC	B	11/24/2021	MORGAN STANLEY	100.000	3,386		2,477	2,993	(448)			(448)	(68)	2,477	(202)	1,110	909	30	
E41759-10-6	ENAGAS S.A.	B	12/09/2021	Various	17,332.000	363,064		380,976	380,976	16,503			16,503	(16,503)	380,976	6,623	(24,535)	(17,912)	568	
S54919-66-7	ENCAVIS AG	B	11/22/2021	MORGAN STANLEY	255.000	4,844		3,722	6,661	(2,400)			(2,400)	(539)	3,722	24	1,098	1,122	62	
SB1W7B-K2-8	ENCE ENERGIA Y CELULOSA SA	B	11/22/2021	Various	2,068.000	5,997		5,461	8,590	(2,772)			(2,772)	(357)	5,461	(159)	695	535		
29261A-10-0	ENCOMPASS HEALTH CORP		11/22/2021	Various	6,465.000	546,892		406,309	534,591	(128,282)			(128,282)		406,309		140,583	140,583	3,739	
292562-10-5	ENCORE WIRE CORP		11/22/2021	MORGAN STANLEY	100.000	14,734		4,199	6,057	(1,858)			(1,858)		4,199		10,535	10,535	8	
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	11/26/2021	Various	336.000	6,504		7,812	7,812	498			498	(498)	7,812	584	(1,892)	(1,308)	124	
E41222-11-3	ENDESA SA EUR1.2	B	12/09/2021	Various	12,872.000	306,329		300,897	352,002	(29,288)			(29,288)	(21,817)	300,897	6,641	(1,209)	5,432	15,035	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29272B-10-5	ENDURANCE INTERNATIONAL GROUP HOLD		02/11/2021	MERGER	1,016.000	9,652		2,438	9,601	(7,163)			(7,163)		2,438		7,214	7,214		
29272W-10-9	ENERGIZER HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	76.000	2,982		2,779	3,206	(427)			(427)		2,779		203	203	55	
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		11/22/2021	MORGAN STANLEY	307.000	7,035		5,360	6,941	(1,581)			(1,581)		5,360		1,675	1,675	12	
SB584T-89-0	ENERPLUS CORP	B	11/22/2021	Various	3,017.000	25,194		5,422	9,425	(3,607)			(3,607)	(397)	5,422	268	19,504	19,772	194	
29275Y-10-2	ENERSYS		11/22/2021	MORGAN STANLEY	232.000	18,471		14,224	19,270	(5,046)			(5,046)		14,224		4,247	4,247	122	
S22822-37-3	ENGHOUSE SYSTEMS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	108.000	4,714		5,226	5,226	338			338	(338)	5,226	396	(909)	(513)	118	
29357K-10-3	ENOVA INTERNATIONAL INC		11/22/2021	MORGAN STANLEY	195.000	7,729		3,349	4,830	(1,481)			(1,481)		3,349		4,379	4,379		
29355A-10-7	ENPHASE ENERGY INC		12/09/2021	Various	591.000	130,127		124,823	13,336	(10,882)			(10,882)		124,823		5,304	5,304		
29358P-10-1	ENSIGN GROUP INC		11/22/2021	MORGAN STANLEY	277.000	22,757		11,160	20,199	(9,039)			(9,039)		11,160		11,596	11,596	58	
G3075P-10-1	ENSTAR GROUP LTD		11/22/2021	MORGAN STANLEY	53.000	12,479		6,727	10,859	(4,132)			(4,132)		6,727		5,752	5,752		
29362U-10-4	ENTEGRIS INC		11/22/2021	MORGAN STANLEY	492.000	74,545		22,954	47,281	(24,328)			(24,328)		22,954		51,591	51,591	157	
29364G-10-3	ENTERGY CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,168.000	195,455		203,036	216,453	(13,417)			(13,417)		203,036		(7,581)	(7,581)	2,060	
293712-10-5	ENTERPRISE FINANCIAL SERVICE		11/22/2021	MORGAN STANLEY	355.000	17,010		10,820	12,407	(1,587)			(1,587)		10,820		6,190	6,190	195	
SBRJ2V-C4-5	ENTRA	B	11/23/2021	MORGAN STANLEY	635.000	14,469		8,153	14,403	(4,625)			(4,625)	(1,625)	8,153	679	5,637	6,316	282	
29404K-10-6	ENVESTNET INC		12/16/2021	Various	3,198.000	227,760		184,994	263,163	(74,529)		3,641	(78,170)		184,994		42,767	42,767		
29415F-10-4	ENVISTA HOLDINGS CORP		11/22/2021	Various	6,927.000	308,821		126,882	233,648	(106,766)			(106,766)		126,882		181,939	181,939		
SBDZV1-16-5	EPIROC CLASS A	B	05/17/2021	EXCHANGE	20,325.000	228,644		206,907	370,364	(126,332)			(126,332)	(37,126)	206,907	21,736	1	21,736	2,544	
W25918-12-4	EPIROC CLASS A	B	06/14/2021	DISTRIBUTION	0.000	6,226		6,215							6,215	11		11		
294268-10-7	EPLUS INC		11/22/2021	MORGAN STANLEY	64.000	7,500		4,551	5,629	(1,078)			(1,078)		4,551		2,949	2,949		
26884L-10-9	EQT CORPORATION		11/22/2021	MORGAN STANLEY	1,055.000	22,034		5,716	13,409	(7,693)			(7,693)		5,716		16,318	16,318		
SBYWWH-R7-3	EQUINITI GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,306.000	3,156		1,971	1,971	107			107	(107)	1,971	81	1,104	1,185		
29444U-70-0	EQUINIX REIT INC		12/09/2021	Various	2,224.000	1,773,430		1,609,319	684,184	(132,178)		2,216	(134,393)		1,609,319		164,111	164,111	11,543	
SBKLNP-13-1	EQUINOX GOLD CORP	B	11/22/2021	Various	510.000	4,244		5,272	5,272	341			341	(341)	5,272	400	(1,428)	(1,028)		
SB00GQ-P4-7	EQUITABLE GROUP INC	B	11/22/2021	MORGAN STANLEY	164.000	10,499		4,767	6,501	(1,460)			(1,460)	(274)	4,767	234	5,498	5,732	62	
294600-10-1	EQUITRANS MIDSTREAM CORP		11/22/2021	Various	1,544.000	11,155		12,414	12,414						12,414		(1,258)	(1,258)	232	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		12/03/2021	BANK OF AMERICA/MERRILL LYNCH	29,762.000	2,388,933		1,801,031	1,772,369	(114,977)			(114,977)		1,801,031		587,902	587,902	36,353	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		07/19/2021	BANK OF AMERICA/MERRILL LYNCH	3,205.000	262,497		164,513	189,992	(25,480)			(25,480)		164,513		97,985	97,985	5,793	
S53370-93-8	ERG SPA	B	11/22/2021	MORGAN STANLEY	149.000	4,966		3,211	4,266	(710)			(710)	(345)	3,211	20	1,735	1,755	116	
G3198U-10-2	ESSENT GROUP LTD		11/22/2021	MORGAN STANLEY	454.000	20,459		15,595	19,613	(4,018)			(4,018)		15,595		4,865	4,865	232	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		11/22/2021	Various	2,866.000	79,229		39,183	60,759	(21,576)			(21,576)		39,183		40,046	40,046	1,814	
297178-10-5	ESSEX PROPERTY		12/03/2021	BANK OF AMERICA/MERRILL LYNCH	3,146.000	1,064,281		1,005,902							1,005,902		58,379	58,379	6,575	
518439-10-4	ESTEE LAUDER COS.		05/25/2021	DIRECT	932.000	284,437		78,398	248,089	(169,691)			(169,691)		78,398		206,039	206,039	494	
297602-10-4	ETHAN ALLEN INTERIORS		11/22/2021	MORGAN STANLEY	202.000	4,932		2,456	4,082	(1,626)			(1,626)		2,456		2,475	2,475	505	
29786A-10-6	ETSY INC		11/22/2021	Various	104.000	28,586		3,984	18,503	(14,518)			(14,518)		3,984		24,602	24,602		
S06886-66-7	EUROMONEY INSTL INVESTOR PLC	B	11/22/2021	MORGAN STANLEY	439.000	5,854		4,228	6,397	(1,513)			(1,513)	(656)	4,228	410	1,215	1,626	105	
SB04M8-J6-4	EURONAV NV	B	11/22/2021	Various	415.000	4,061		3,340	3,351	259			259	(271)	3,340	21	701	722	35	
298736-10-9	EURONET WORLDWIDE INC		11/22/2021	MORGAN STANLEY	188.000	20,779		17,127	27,245	(10,118)			(10,118)		17,127		3,652	3,652		
SBNBNS-G0-4	EURONEXT NV	B	11/22/2021	MORGAN STANLEY	114.000	11,711		11,442	12,575	(115)			(115)	(1,017)	11,442	73	196	269	174	
SBZ076-96-6	EUROPRIS	B	11/23/2021	MORGAN STANLEY	671.000	4,779		3,214	4,005	(322)			(322)	(469)	3,214	285	1,280	1,565	166	
F3692M-12-8	EUTELSAT COMMUNICATIONS	B	11/22/2021	MORGAN STANLEY	484.000	6,213		4,463	5,484	(577)			(577)	(443)	4,463	28	1,721	1,750	434	
29975E-10-9	EVENTBRITE CLASS A INC		11/22/2021	MORGAN STANLEY	514.000	8,607		3,991	9,303	(5,312)			(5,312)		3,991		4,616	4,616		
29978A-10-4	EVERBRIDGE INC		11/22/2021	MORGAN STANLEY	123.000	13,545		11,195	18,336	(7,140)			(7,140)		11,195		2,350	2,350		
29977A-10-5	EVERCORE PARTNETS INC C-A		11/22/2021	MORGAN STANLEY	260.000	38,835		13,962	28,506	(14,544)			(14,544)		13,962		24,873	24,873	512	
30034T-10-3	EVERI HOLDINGS INC		11/22/2021	MORGAN STANLEY	558.000	12,301		2,059	7,706	(5,647)			(5,647)		2,059		10,242	10,242		
30040W-10-8	EVERSOURCE ENERGY		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,352.000	108,991		112,581	116,962	(4,380)			(4,380)		112,581		(3,590)	(3,590)	815	
30040P-10-3	EVERTEC INC		11/22/2021	MORGAN STANLEY	198.000	8,471		5,564	7,785	(2,222)			(2,222)		5,564		2,908	2,908	40	
W3287P-11-5	EVOLUTION GAMING GROUP	B	12/09/2021	Various	71.000	9,628		6,059	7,217	(910)			(910)	(249)	6,059	34	3,535	3,569	14	
30057T-10-5	EVOQUA WATER TECHNOLOGIES CORP		11/22/2021	MORGAN STANLEY	203.000	9,546		1,884	5,477	(3,593)			(3,593)		1,884		7,662	7,662		
S58119-17-3	EVOTEC AG	B	11/22/2021	MORGAN STANLEY	345.000	16,695		9,131	12,782	(2,665)			(2,665)	(986)	9,131	22	7,541	7,563		
30063P-10-5	EXACT SCIENCES CORP		12/09/2021	Various	622.000	68,342		75,299	82,409	(7,109)			(7,109)		75,299		(6,957)	(6,957)		
S62504-12-1	EXEDY CORP	B	11/24/2021	Various	500.000	7,520		5,932	6,136	(159)			(159)	(45)	5,932	(567)	2,154	1,587	281	
30161Q-10-4	EXELIXIS INC		11/22/2021	Various	1,149.000	20,283		19,786	23,060	(3,275)			(3,275)		19,786		498	498		
302081-10-4	EXLSERVICE HLDGS INC		11/22/2021	MORGAN STANLEY	134.000	17,995		8,632	11,407	(2,775)			(2,775)		8,632		9,363	9,363		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30212W-10-0	EXP WORLD HOLDINGS INC		11/22/2021	Various	178.000	6,455		2,384	5,618	(3,234)			(3,234)		2,384		4,071	4,071	12	
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,770.000	222,795		235,810	256,990	(1,012)			(1,012)	(20,168)	235,810	22,931	(35,946)	(13,015)	992	
30214U-10-2	EXPONENT INC		11/22/2021	MORGAN STANLEY	119.000	14,910		8,557	10,714	(2,156)			(2,156)		8,557		6,353	6,353	71	
30224P-20-0	EXTENDED STAY AMERICA UNITS INC		06/17/2021	MERGER	1,128.000	21,150		15,465	16,706	(1,241)			(1,241)		15,465		5,685	5,685	2,470	
30225T-10-2	EXTRA SPACE STORAGE INC		07/02/2021	Various	4,005.000	595,223		366,637	464,019	(97,383)			(97,383)		366,637		228,586	228,586	4,882	
S63277-03-2	EZAKI GLICO CO LTD	B	05/25/2021	Various	100.000	3,912		4,023	4,392	(183)		155	(338)	(32)	4,023	(175)	64	(111)	29	
W7888D-19-9	FABEGE	B	12/01/2021	Various	545.000	8,228		6,370	8,584	(1,198)			(1,198)	(1,015)	6,370	690	1,168	1,858	45	
G3323L-10-0	FABRINET		11/22/2021	MORGAN STANLEY	105.000	12,170		6,618	8,147	(1,529)			(1,529)		6,618		5,552	5,552		
30303M-10-2	FACEBOOK INC		03/08/2021	Various	3,621.000	953,460		545,486	750,917	(437,256)			(437,256)		545,486		407,974	407,974		
SB1PQH-S6-2	FAES FARMA SA	B	11/25/2021	Various	1,289.000	4,957		5,049	5,504	141		150	(10)	(445)	5,049	32	(124)	(92)	251	
SB281L-72-9	FAGRON NV	B	11/22/2021	Various	197.000	3,002		3,858	4,580	(72)		279	(351)	(370)	3,858	25	(881)	(856)	30	
S61312-61-7	FANCL CORP	B	11/24/2021	MORGAN STANLEY	200.000	6,190		5,923	7,971	(1,718)			(1,718)	(331)	5,923	(375)	642	267	55	
311900-10-4	FASTENAL CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,162.000	96,544		95,539	105,570	(10,032)			(10,032)		95,539		1,005	1,005	605	
SB0LC9-F2-8	FASTIGHETS BALDER B	B	11/22/2021	Various	143.000	11,263		5,450	7,468	(1,134)			(1,134)	(883)	5,450	239	5,574	5,813		
31188V-10-0	FASTLY INC CLASS A		11/22/2021	Various	242.000	16,018		19,878	21,144	(243)		1,023	(1,266)		19,878		(3,860)	(3,860)		
31189P-10-2	FATE THERAPEUTICS INC		11/22/2021	Various	306.000	16,723		8,817	27,825	(19,007)			(19,007)		8,817		7,906	7,906		
S44004-46-3	FAURECIA SA	B	12/09/2021	Various	223.750	10,021		6,518							6,518	(415)	3,917	3,503	200	
313148-30-6	FEDERAL AGRICULTURAL MORTGAGE CORPORATIO		11/22/2021	MORGAN STANLEY	47.000	6,011		2,687	3,490	(803)			(803)		2,687		3,324	3,324	124	
314211-10-3	FEDERATED HERMES INC CLASS B		11/22/2021	MORGAN STANLEY	353.000	12,343		7,393	10,198	(2,805)			(2,805)		7,393		4,950	4,950	381	
SB1XH2-C0-8	FERREXPO PLC	B	11/22/2021	MORGAN STANLEY	1,157.000	4,427		2,491	4,469	(1,574)			(1,574)	(404)	2,491	206	1,731	1,936	788	
315405-10-0	FERRO CORP.		11/22/2021	MORGAN STANLEY	479.000	10,224		5,308	7,008	(1,700)			(1,700)		5,308		4,916	4,916		
SBRJ9B-J2-9	FEVERTREE DRINKS PLC	B	11/22/2021	Various	262.000	9,502		6,645	9,050	(1,510)			(1,510)	(895)	6,645	631	2,226	2,857	55	
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV		01/20/2021	EXCHANGE	13,199.000	127,221		117,843	236,754	(98,974)			(98,974)	(19,937)	117,843	9,378		9,378	29,505	
315720-80-8	FIBROGEN INC		11/22/2021	Various	362.000	7,481		12,565	13,427			862	(862)		12,565		(5,084)	(5,084)		
317585-40-4	FINANCIAL INSTITUTIONS INC		11/22/2021	MORGAN STANLEY	395.000	12,871		6,218	8,888	(2,669)			(2,669)		6,218		6,653	6,653	423	
S23391-77-4	FINNING INTERNATIONAL INC	B	11/22/2021	MORGAN STANLEY	419.000	11,593		5,694	8,890	(2,621)			(2,621)	(574)	5,694	423	5,476	5,899	182	
31816Q-10-1	FIREEYE INC		10/05/2021	Various	454.000	5,210		5,210	10,469	(5,260)			(5,260)		5,210					
31847R-10-2	FIRST AMERICAN FINANCIAL		11/22/2021	MORGAN STANLEY	130.000	10,044		5,680	6,712	(1,032)			(1,032)		5,680		4,365	4,365	186	
318910-10-6	FIRST BANCORP NC		11/22/2021	MORGAN STANLEY	589.000	28,587		12,169	19,926	(7,757)			(7,757)		12,169		16,418	16,418	459	
31946M-10-3	FIRST CITIZENS BCSH CL A		11/22/2021	MORGAN STANLEY	14.000	12,180		5,539	8,040	(2,501)			(2,501)		5,539		6,641	6,641	33	
S31477-77-1	FIRST DERIVATIVES PLC	B	11/22/2021	MORGAN STANLEY	114.000	3,267		3,573	4,987	(902)			(902)	(511)	3,573	347	(653)	(306)		
320209-10-9	FIRST FINL BANCORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	9,840.000	250,304		118,129	172,495	(54,366)			(54,366)		118,129		132,175	132,175	2,263	
32020R-10-9	FIRST FINL BANKSHARES INC		11/22/2021	MORGAN STANLEY	243.000	13,092		8,121	8,791	(669)			(669)		8,121		4,970	4,970	136	
32051X-10-8	FIRST HAWAIIAN INC		11/22/2021	Various	11,035.000	312,631		159,705	260,205	(100,500)			(100,500)		159,705		152,926	152,926	3,193	
320517-10-5	FIRST HORIZON CORP		11/22/2021	Various	40,661.000	747,849		358,875	518,834	(159,959)			(159,959)		358,875		388,974	388,974	14,744	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		11/22/2021	Various	5,655.000	286,880		168,324	238,245	(69,921)			(69,921)		168,324		118,556	118,556	3,177	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		02/25/2021	BANK MONTREAL / NESBITT BURNS	261.000	12,228		7,898	10,641	(2,742)			(2,742)		7,898		4,330	4,330	107	
320734-10-6	FIRST OF LONG ISLAND CORP		11/22/2021	MORGAN STANLEY	607.000	13,387		8,255	10,835	(2,580)			(2,580)		8,255		5,132	5,132	467	
336433-10-7	FIRST SOLAR		11/22/2021	Various	1,242.000	145,082		44,885	122,859	(77,974)			(77,974)		44,885		100,197	100,197		
33767D-10-5	FIRSTCASH INC		12/17/2021	Various	3,816.000	268,724		218,313	267,273	(48,959)			(48,959)		218,313		50,410	50,410	4,255	
SBJMKS-J5-4	FIRSTSERVICE CORP	B	11/22/2021	Various	91.000	17,936		9,137	12,444	(2,504)			(2,504)	(804)	9,137	679	8,120	8,800	53	
33812L-10-2	FITBIT INC CLASS A		01/14/2021	MERGER	836.000	6,145		5,395	5,685	(290)			(290)		5,395		750	750		
33829M-10-1	FIVE BELOW INC		11/22/2021	MORGAN STANLEY	223.000	48,274		23,839	39,021	(15,182)			(15,182)		23,839		24,435	24,435		
338307-10-1	FIVE9 INCINARY		11/22/2021	Various	1,453.000	234,934		110,234	253,403	(143,170)			(143,170)		110,234		124,700	124,700		
M4R82T-10-6	FIVERR INTERNATIONAL LTD	D	11/22/2021	Various	39.000	7,259		7,274	7,609			335	(335)		7,274		(15)	(15)		
SBG0SK-Q1-5	FJORDKRAFT HOLDING	B	02/26/2021	GOLDMAN, SACHS & CO.	367.000	2,811		3,059	3,588	(152)			(152)	(377)	3,059	426	(673)	(247)		
SBYVQY-G8-5	FLATEXDEGIRO N AG	B	11/22/2021	Various	192.000	4,064		2,753	3,729	(773)			(773)	(203)	2,753	(70)	1,382	1,312		
339041-10-5	FLEETCOR TECHNOLOGIES I		12/09/2021	GOLDMAN, SACHS & CO.	524.000	116,299		78,254	142,963	(64,709)			(64,709)		78,254		38,044	38,044		
S63416-06-9	FLETCHER BUILDING LTD	B	11/23/2021	MORGAN STANLEY	1,998.000	9,705		4,739	8,488	(2,818)			(2,818)	(931)	4,739	417	4,549	4,966	357	
33938J-10-6	FLEXION THERAPEUTICS INC		09/14/2021	Various	348.000	2,594		2,548	4,016	(1,455)		13	(1,468)		2,548		46	46		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		11/22/2021	MORGAN STANLEY	2,009.000	35,408		19,896	36,122	(16,226)			(16,226)		19,896		15,513	15,513		
S63521-47-0	FLIGHT CENTRE LTD	B	11/23/2021	Various	448.000	5,973		3,414	5,479	(1,452)			(1,452)	(613)	3,414	197	2,362	2,559		
302445-10-1	FLIR SYSTEMS INC		05/14/2021	MERGER	489.000	28,066		18,699	21,433	(2,734)			(2,734)		18,699		9,367	9,367	83	
339750-10-1	FLOOR DECOR HOLDINGS INC CLASS A		11/22/2021	MORGAN STANLEY	289.000	37,909		9,708	26,834	(17,126)			(17,126)		9,708		28,202	28,202		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N33101-10-1	FLOW TRADERS NV	B	11/22/2021	MORGAN STANLEY	52.000	1,804		1,722	1,722	139			139	(139)	1,722	11	71	82	185	
343498-10-1	FLOWERS INDUSTRIES, INC.		11/22/2021	Various	803.000	19,356		16,763	18,172	(1,409)			(1,409)		16,763		2,593	2,593	161	
34354P-10-5	FLOWSERVE CORPORATION		11/22/2021	MORGAN STANLEY	743.000	24,352		20,091	27,380	(7,289)			(7,289)		20,091		4,261	4,261	594	
SBY084-81-6	FLUGHAFEN ZUERICH AG	B	11/22/2021	MORGAN STANLEY	67.000	11,405		8,867	11,832	(2,287)			(2,287)	(677)	8,867	102	2,435	2,537		
SB28V4-40-1	FLUIDRA SA	B	11/22/2021	MORGAN STANLEY	189.000	7,645		2,500	4,845	(1,953)			(1,953)	(392)	2,500	16	5,129	5,145	72	
SBWXC0-Z1-6	FLUTTER ENTERTAINMENT PLC	B	12/09/2021	Various	428.070	62,741		50,557	88,416	(29,991)			(29,991)	(7,868)	50,557	3,100	9,084	12,184		
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		11/22/2021	Various	7,533.000	363,852		173,334	327,686	(154,351)			(154,351)		173,334		190,517	190,517		
S57871-15-4	FOMENTO CONST Y CONTR	B	11/25/2021	Various	121.000	1,460		1,277	1,303	6			6	(32)	1,277	(66)	249	183	48	
SBF1HP-T8-7	FOOD & LIFE COMPANIES LTD	B	11/24/2021	MORGAN STANLEY	300.000	13,171		6,609	11,478	(4,392)			(4,392)	(476)	6,609	(418)	6,980	6,561	53	
344849-10-4	FOOT LOCKER INC		11/22/2021	MORGAN STANLEY	542.000	28,219		15,269	21,918	(6,649)			(6,649)		15,269		12,950	12,950	461	
S43500-35-4	FORBO HOLDING AG-REG	B	11/22/2021	MORGAN STANLEY	4.000	8,155		5,777	6,869	(615)			(615)	(477)	5,777	145	2,233	2,378	56	
346232-10-1	FORESTAR GROUP INC		11/22/2021	MORGAN STANLEY	242.000	5,064		4,044	4,884	(840)			(840)		4,044		1,020	1,020		
346375-10-8	FORMFACTOR INC		11/22/2021	MORGAN STANLEY	396.000	16,868		8,609	17,036	(8,427)			(8,427)		8,609		8,258	8,258		
346563-10-9	FORRESTER RESEARCH INC		11/22/2021	MORGAN STANLEY	140.000	8,416		4,397	5,866	(1,469)			(1,469)		4,397		4,019	4,019		
34959E-10-9	FORTINET INC		12/09/2021	GOLDMAN, SACHS & CO.	4,124.000	1,304,889		1,354,445							1,354,445		(49,557)	(49,557)		
SB1XDP-T6-0	FORTNOX	B	11/22/2021	Various	161.000	11,271		4,456	9,067	(3,553)			(3,553)	(1,058)	4,456	194	6,621	6,815	10	
S23830-33-4	FORTUNA SILVER MINES INC	B	11/22/2021	Various	671.000	3,342		3,225	5,509	(936)		1,159	(2,094)	(190)	3,225	144	(27)	117		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/15/2021	Various	2,929.000	281,241		126,679	251,074	(124,395)			(124,395)		126,679		154,562	154,562	710	
SB5T50-H7-0	FORTUNE UNITS TRUST	B	11/23/2021	Various	3,000.000	3,072		2,588	2,859	(272)			(272)	1	2,588	(9)	492	483	159	
349853-10-1	FORWARD AIR CORP		11/22/2021	MORGAN STANLEY	261.000	27,143		12,590	20,055	(7,465)			(7,465)		12,590		14,553	14,553	164	
350392-10-6	FOUNDATION BUILDING MATERIALS INC		01/29/2021	MERGER	204.000	3,927		2,876	3,919	(1,042)			(1,042)		2,876		1,051	1,051		
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		11/22/2021	MORGAN STANLEY	297.000	8,386		5,250	8,842	(3,592)			(3,592)		5,250		3,136	3,136	377	
35138V-10-2	FOX FACTORY HOLDING CORP		11/22/2021	MORGAN STANLEY	143.000	26,453		10,629	15,117	(4,487)			(4,487)		10,629		15,824	15,824		
S67440-56-0	FRANCE BED HOLDINGS LTD	B	11/24/2021	Various	200.000	1,543		1,645	1,745	(36)		25	(61)	(40)	1,645	(134)	32	(102)	50	
SB29NF-31-2	FRANCO NEVADA CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	348.000	52,197		43,596	43,596	2,224			2,224	(2,224)	43,596	4,892	3,709	8,601	77	
353514-10-2	FRANKLIN ELECTRIC, INC.		11/22/2021	MORGAN STANLEY	156.000	14,888		8,302	10,797	(2,495)			(2,495)		8,302		6,586	6,586	109	
SB17NZ-47-9	FRASERS CENTREPOINT TRUST	B	11/23/2021	Various	3,300.000	5,669		5,535	6,142	(355)			(355)	(253)	5,535	103	31	134	230	
SBYYFH-Z2-0	FRASERS LOGISTICS & COMMERCIAL UNI	B	11/23/2021	Various	13,200.000	14,317		11,107	14,082	(2,243)			(2,243)	(733)	11,107	258	2,952	3,210	675	
356390-10-4	FREEDOM HOLDING CORP		11/22/2021	MORGAN STANLEY	128.000	8,973		2,518	6,568	(4,050)			(4,050)		2,518		6,456	6,456		
SB1SK0-S6-9	FREENET AG	B	11/22/2021	MORGAN STANLEY	309.000	8,184		4,970	6,501	(1,005)			(1,005)	(526)	4,970	32	3,183	3,214	609	
SBF379-83-4	FRENI BREMBO	B	11/22/2021	MORGAN STANLEY	490.000	6,653		4,532	6,475	(1,419)			(1,419)	(524)	4,532	29	2,091	2,120	112	
D27348-12-3	FRESENIUS SE & CO KGAA	B	12/09/2021	Various	1,144.000	49,794		51,259	52,966	(465)			(465)	(1,242)	51,259	(169)	(1,296)	(1,465)		
358039-10-5	FRESHPET INC		11/22/2021	MORGAN STANLEY	152.000	16,955		10,398	21,582	(11,184)			(11,184)		10,398		6,557	6,557		
35904G-10-7	FRONT YARD RESIDENTIAL CORP		01/12/2021	MERGER	325.000	5,281		2,534	5,265	(2,731)			(2,731)		2,534		2,748	2,748		
35905A-10-9	FRONTDOOR INC		11/22/2021	Various	312.000	12,237		11,054	15,666	(4,612)			(4,612)		11,054		1,183	1,183		
SB020Q-Y3-2	FRONTIER REAL ESTATE INVESTMENT CORP	B	11/24/2021	MORGAN STANLEY	2.000	8,867		6,312	7,729	(1,096)			(1,096)	(321)	6,312	(400)	2,955	2,555	348	
30292L-10-7	FRP HOLDINGS INC		11/22/2021	MORGAN STANLEY	133.000	8,046		5,388	6,058	(670)			(670)		5,388		2,658	2,658		
302941-10-9	FTI CONSULTING INC		11/22/2021	MORGAN STANLEY	28.000	4,307		2,967	3,128	(161)			(161)		2,967		1,340	1,340		
S63564-95-9	FUJI KYUKO CO LTD	B	11/24/2021	MORGAN STANLEY	200.000	8,424		6,229	9,327	(2,711)			(2,711)	(387)	6,229	(394)	2,589	2,195	10	
S63565-92-3	FUJI MACHINE MANUFACTURING CO LTD	B	11/24/2021	Various	200.000	4,764		3,496	5,255	(1,541)			(1,541)	(218)	3,496	(221)	1,489	1,268	104	
S63568-48-9	FUJI OIL CO LTD	B	11/24/2021	Various	200.000	4,208		4,702	5,709	(333)		437	(770)	(237)	4,702	(298)	(197)	(494)	83	
S60837-04-4	FUJI SEAL INTERNATIONAL INC	B	11/24/2021	Various	200.000	3,834		3,834	3,903	93			93	(162)	3,834	(243)	243		53	
S63567-07-7	FUJIKURA LTD	B	11/24/2021	MORGAN STANLEY	600.000	3,177		1,765	2,760	(896)			(896)	(99)	1,765	(124)	1,536	1,411		
S63568-26-5	FUJITEC CO LTD	B	11/24/2021	MORGAN STANLEY	300.000	6,537		5,503	6,471	(699)			(699)	(269)	5,503	(348)	1,383	1,034	157	
S63642-83-9	FUJITSU GENERAL LTD	B	11/24/2021	MORGAN STANLEY	200.000	4,818		4,091	5,414	(1,098)			(1,098)	(225)	4,091	(259)	986	727	50	
SB0B81-54-9	FUKUOKA REIT CORP	B	11/24/2021	MORGAN STANLEY	4.000	5,792		5,342	5,928	(542)			(542)	(43)	5,342	(511)	960	450	223	
S63571-20-2	FUKUYAMA TRANSPORTING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,918		4,208	4,208	31			31	(31)	4,208	(90)	(201)	(290)		
359694-10-6	FULLER (H.B.) CO.		11/22/2021	MORGAN STANLEY	290.000	22,221		9,435	15,045	(5,610)			(5,610)		9,435		12,786	12,786	193	
360271-10-0	FULTON FINANCIAL CORP		11/22/2021	MORGAN STANLEY	455.000	7,746		4,228	5,788	(1,559)			(1,559)		4,228		3,518	3,518	250	
S63573-68-7	FUNAI SOKEN HOLDINGS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,096		4,503	4,884	(178)			(178)	(203)	4,503	61	(468)	(407)	41	
S63575-62-5	FURUKAWA ELECTRIC CO LTD JPY50	B	11/24/2021	Various	200.000	4,293		4,408	5,389	(424)		334	(758)	(224)	4,408	(279)	164	(115)	97	
S63577-33-2	FUTABA CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	600.000	4,551		4,990	5,184	(156)			(156)	(38)	4,990	(218)	(222)	(440)	68	
SBYZN9-04-0	FUTURE PLC	B	11/22/2021	MORGAN STANLEY	280.000	12,771		4,383	6,652	(1,587)			(1,587)	(682)	4,383	426	7,963	8,388	6	
SB01FL-G6-2	G4S PLC	B	05/05/2021	MERGER	4,120.000	14,041		5,760	14,294	(7,069)			(7,069)	(1,465)	5,760	771	7,510	8,281		
Q3973C-11-0	G8 EDUCATION LTD	B	11/23/2021	MORGAN STANLEY	3,749.000	2,879		2,288	3,414	(749)			(749)	(377)	2,288	127	465	592		
S03718-47-5	GAMES WORKSHOP GROUP PLC	B	11/22/2021	MORGAN STANLEY	89.000	11,167		8,751	13,626	(3,478)			(3,478)	(1,397)	8,751	850	1,566	2,415	269	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		11/22/2021	Various	14,565.000	670,376		557,114	617,556	(60,442)			(60,442)		557,114		113,262	113,262	15,945	
364760-10-8	GAP INC		11/22/2021	MORGAN STANLEY	919.000	21,996		12,756	18,555	(5,799)			(5,799)		12,756		9,240	9,240	443	
G39108-10-8	GATES INDUSTRIAL PLC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	9,906.000	170,952		73,106	126,401	(53,294)			(53,294)		73,106		97,846	97,846		
361448-10-3	GATX CORP.		11/22/2021	MORGAN STANLEY	113.000	11,799		6,891	9,399	(2,509)			(2,509)		6,891		4,908	4,908	170	
SBJYRD-P5-7	GAZTRANSPORT & TECHNIGAZ SA	B	11/22/2021	Various	64.000	5,174		4,804	6,202	(813)		83	(896)	(502)	4,804	37	334	370	200	
S06870-61-2	GB GROUP PLC	B	11/22/2021	MORGAN STANLEY	697.000	7,010		5,801	8,937	(2,262)			(2,262)	(874)	5,801	529	681	1,209	62	
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		12/06/2021	Various	15,600.000	400,086		277,995	368,940	(90,945)			(90,945)		277,995		122,092	122,092		
SB8460-Z4-8	GCP STUDENT LIVING PLC	B	11/22/2021	MORGAN STANLEY	3,726.000	10,553		5,668	7,294	(878)			(878)	(748)	5,668	550	4,335	4,885	21	
368736-10-4	GENERAC HOLDINGS INC		11/22/2021	Various	153.000	58,183		14,255	34,794	(20,539)			(20,539)		14,255		43,928	43,928		
369604-10-3	GENERAL EL EC CO COM		08/02/2021	Various	6,689.875	525,840		525,840	72,251	(6,521)			(6,521)		525,840				1,606	
369604-30-1	GENERAL ELECTRIC		08/09/2021	VARIOUS	0.875	91		48							48		44	44		
370334-10-4	GENERAL MLS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,054.000	176,383		169,078	179,575	(10,497)			(10,497)		169,078		7,305	7,305	1,558	
371901-10-9	GENTEX CORP		11/22/2021	MORGAN STANLEY	585.000	21,455		14,591	19,849	(5,258)			(5,258)		14,591		6,864	6,864	281	
G3827X-10-5	GENUS PLC	B	11/22/2021	MORGAN STANLEY	173.000	12,546		7,496	9,923	(1,409)			(1,409)	(1,017)	7,496	728	4,322	5,050	74	
SB3NWJ-Q2-5	GENWORTH MI CANADA INC	B	02/12/2021	EXCHANGE	182.000	4,979		4,757	6,201	(1,184)			(1,184)	(261)	4,757	222		222		
S43417-83-1	GEORG FISCHER AG	B	11/22/2021	MORGAN STANLEY	10.000	15,275		8,564	12,897	(3,437)			(3,437)	(896)	8,564	214	6,497	6,711	107	
030067-93-2	GERRESHEIMER AG	B	11/22/2021	MORGAN STANLEY	76.000	6,939		7,008	8,160	(492)			(492)	(660)	7,008	45	(113)	(69)	85	
SBD6K6-R3-9	GESTAMP AUTOMOCION SA	B	11/22/2021	MORGAN STANLEY	923.000	4,284		2,689	4,456	(1,582)			(1,582)	(185)	2,689	(94)	1,689	1,595		
W3443C-10-7	GETINGE B	B	11/22/2021	MORGAN STANLEY	506.000	22,994		9,447	11,836	(1,002)			(1,002)	(1,386)	9,447	400	13,147	13,547	154	
374297-10-9	GETTY REALTY CORP		11/22/2021	Various	137.000	4,130		3,133	3,773	(640)			(640)		3,133		997	997	141	
374689-10-7	GIBRALTAR INDS INC		11/22/2021	MORGAN STANLEY	121.000	9,326		6,274	8,705	(2,431)			(2,431)		6,274		3,052	3,052		
SB44WH-97-8	GIBSON ENERGY INC	B	11/22/2021	Various	636.000	11,231		9,867	10,264	266			266	(663)	9,867	743	621	1,364	291	
37637Q-10-5	GLACIER BANCORP INC		11/22/2021	MORGAN STANLEY	202.000	11,913		8,236	9,294	(1,058)			(1,058)		8,236		3,677	3,677	222	
376536-10-8	GLADSTONE COMMERCIAL CORP		11/22/2021	MORGAN STANLEY	344.000	7,769		5,029	6,192	(1,163)			(1,163)		5,029		2,740	2,740	474	
S40586-29-9	GLANBIA	B	11/22/2021	Various	307.000	4,208		3,512	3,899	(198)			(198)	(190)	3,512	3	694	697	48	
377320-10-6	GLATFELTER CORP		11/22/2021	Various	374.000	6,353		5,436	6,126	(690)			(690)		5,436		917	917	154	
377322-10-2	GLAUKOS CORP		11/22/2021	Various	862.000	65,167		39,444	64,874	(25,430)			(25,430)		39,444		25,723	25,723		
S09252-88-3	GLAXOSMITHKLINE PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	13,551.000	234,434		242,429	248,586	2,954			2,954	(9,111)	242,429	11,994	(19,989)	(7,995)	7,801	
37954A-20-4	GLOBAL MEDICAL REIT INC		11/22/2021	Various	793.000	11,844		9,341	10,357	(1,015)			(1,015)		9,341		2,503	2,503	380	
S66936-08-9	GLOBAL ONE REAL ESTATE INVESTMENT	B	11/24/2021	MORGAN STANLEY	6.000	6,301		5,792	6,085	(248)			(248)	(44)	5,792	(554)	1,063	509	236	
379577-20-8	GLOBUS MEDICAL INC.		11/22/2021	Various	2,188.000	173,582		94,740	142,701	(47,961)			(47,961)		94,740		78,842	78,842		
379890-10-6	GLU MOBILE INC.		04/30/2021	MERGER	626.000	7,825		4,051	5,640	(1,590)			(1,590)		4,051		3,774	3,774		
36251C-10-3	GMS INC		11/22/2021	MORGAN STANLEY	148.000	8,901		2,054	4,511	(2,457)			(2,457)		2,054		6,848	6,848		
S45010-93-1	GN STORE NORD	B	12/09/2021	Various	2,378.000	138,577		120,714	190,443	(51,749)			(51,749)	(17,981)	120,714	2,782	15,081	17,863	404	
SBYR11-M2-9	GOEASY LTD	B	11/22/2021	MORGAN STANLEY	116.000	17,468		5,776	8,800	(2,654)			(2,654)	(371)	5,776	283	11,409	11,693	191	
SB15F5-K1-3	GOLD ROAD RESOURCES LTD	B	11/23/2021	Various	577.000	638		483	590	66		107	(41)	(66)	483	28	126	154	9	
S61233-43-3	GOLDCREST LTD	B	11/24/2021	Various	300.000	4,044		3,922	4,669	(666)			(666)	(82)	3,922	(338)	461	122	157	
V39076-13-4	GOLDEN AGRI RESOURCES	B	11/23/2021	MORGAN STANLEY	39,200.000	7,628		4,073	4,716	(413)			(413)	(230)	4,073	81	3,474	3,555	292	
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/09/2021	GOLDMAN, SACHS & CO.	9,760.000	3,869,674		4,136,776							4,136,776		(267,102)	(267,102)	19,520	
S63761-69-6	GOLDWIN INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	6,886		6,536	6,596	214			214	(274)	6,536	89	261	351		
S62991-92-2	GOODMAN PROPERTY TRUST	B	11/23/2021	MORGAN STANLEY	2,437.000	4,188		3,171	4,088	(469)			(469)	(449)	3,171	279	738	1,017	70	
382550-10-1	GOODYEAR T IRE AND RUBBER COM		11/22/2021	Various	1,271.000	28,502		9,749	13,867	(4,118)			(4,118)		9,749		18,753	18,753		
38267D-10-9	GOOSEHEAD INSURANCE INC CLASS A		11/22/2021	MORGAN STANLEY	49.000	6,571		2,187	6,113	(3,926)			(3,926)		2,187		4,384	4,384	80	
384109-10-4	GRACO, INC.		11/22/2021	MORGAN STANLEY	364.000	28,197		20,387	26,335	(5,948)			(5,948)		20,387		7,810	7,810	273	
SB00MZ-44-3	GRAFTON GROUP UNITS PLC	B	11/22/2021	MORGAN STANLEY	759.000	12,510		6,172	9,571	(2,445)			(2,445)	(954)	6,172	577	5,761	6,338	313	
G40432-11-7	GRAINGER	B	11/22/2021	MORGAN STANLEY	1,771.000	7,511		6,214	6,866	52			52	(704)	6,214	603	694	1,297	134	
SBDDYD-Z5-0	GRAN COLOMBIA GOLD CORP	B	05/25/2021	Various	792.000	3,461		3,470	5,011	(1,235)		222	(1,456)	(85)	3,470	210	(219)	(9)	36	
38526M-10-6	GRAND CANYON EDUCATION INC		11/22/2021	Various	191.000	15,164		14,570	17,784	(3,214)			(3,214)		14,570		594	594		
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	11/22/2021	MORGAN STANLEY	225.000	5,600		5,191	5,770	(113)			(113)	(467)	5,191	33	377	410	185	
SBRJ3B-P0-2	GRANGES	B	11/22/2021	MORGAN STANLEY	187.000	2,137		2,078	2,282	(128)			(128)	(76)	2,078	(99)	159	59	21	
SB9GS0-88-7	GRANITE REAL ESTATE INVESTMENT STA	B	11/22/2021	Various	121.000	9,395		6,275	7,399	(655)			(655)	(468)	6,275	456	2,663	3,119	217	
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		11/22/2021	Various	5,245.000	102,865		65,960	88,850	(22,890)			(22,890)		65,960		36,905	36,905	943	
389375-10-6	GRAY TELEVISION INC		11/22/2021	MORGAN STANLEY	404.000	8,696		5,478	7,228	(1,749)			(1,749)		5,478		3,218	3,218	97	
S23805-73-2	GREAT CANADIAN GAMING CORP	B	09/27/2021	Various	127.000	4,514		3,783	4,334	(478)			(478)	(73)	3,783	96	635	731		
390607-10-9	GREAT LAKES DREDGE DOCK CO		11/22/2021	MORGAN STANLEY	450.000	7,117		3,744	5,927	(2,183)			(2,183)		3,744		3,373	3,373		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	11/22/2021	Various	756.000	7,471		5,942	6,903	(425)			(425)	(537)	5,942	404	1,126	1,530	110	
390905-10-7	GREAT SOUTHERN BANCORP INC		11/22/2021	MORGAN STANLEY	520.000	30,526		18,000	25,428	(7,429)			(7,429)		18,000		12,527	12,527	718	
391416-10-4	GREAT WESTERN BANCORP INC		11/22/2021	MORGAN STANLEY	653.000	23,661		9,353	13,648	(4,295)			(4,295)		9,353		14,308	14,308	78	
39304D-10-2	GREEN DOT CORP-CLASS A		12/16/2021	Various	4,204.000	148,891		185,837	234,583	(34,847)		13,900	(48,747)		185,837		(36,946)	(36,946)		
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		11/22/2021	Various	543.000	3,979		3,572	3,969	(397)			(397)		3,572		407	407		
397624-20-6	GREIF INC CLASS B		09/14/2021	GOLDMAN, SACHS & CO.	45.000	2,690		1,778	2,177	(399)			(399)		1,778		912	912	74	
39874R-10-1	GROCERY OUTLET HOLDING CORP		09/14/2021	Various	228.000	5,750		7,369	8,949	(1,580)			(1,580)		7,369		(1,618)	(1,618)		
398905-10-9	GROUP 1 AUTOMOTIVE		11/22/2021	MORGAN STANLEY	77.000	15,858		3,972	10,098	(6,126)			(6,126)		3,972		11,886	11,886	75	
SB7VQL-46-0	GROUPE FNAC SA	B	11/22/2021	Various	93.000	5,793		3,965	5,997	(1,583)			(1,583)	(448)	3,965	34	1,793	1,828	83	
400110-10-2	GRUBHUB INC		06/15/2021	Various	279.000	17,825		19,454	20,721	(977)		291	(1,267)		19,454		(1,629)	(1,629)		
36227K-10-6	GSE SYSTEMS INC		10/25/2021	CANCELLED TRADE	0.000	11,513											11,513	11,513		
40131M-10-9	GUARDANT HEALTH INC		11/22/2021	Various	283.000	28,134		25,082	36,473	(11,391)			(11,391)		25,082		3,053	3,053		
40171V-10-0	GUIDEWIRE SOFTWARE INC		12/09/2021	Various	2,287.000	224,394		181,382	294,406	(113,024)			(113,024)		181,382		43,012	43,012		
S63980-88-2	GUNMA BANK	B	11/24/2021	Various	1,500.000	4,473		4,620	4,620	192			192	(192)	4,620	(292)	145	(147)	169	
093671-10-5	H&R BLOCK INC		11/22/2021	MORGAN STANLEY	1,033.000	26,068		14,731	16,383	(1,653)			(1,653)		14,731		11,337	11,337	1,095	
SBGM8D-W6-7	H&R REAL ESTATE INVESTMENT TRUST	B	11/22/2021	MORGAN STANLEY	439.000	5,628		3,146	4,580	(1,138)			(1,138)	(296)	3,146	234	2,249	2,483	205	
S64006-26-5	HACHIJUNI BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,600.000	5,283		5,316	5,316	221			221	(221)	5,316	73	(105)	(32)		
405024-10-0	HAEMONETICS CORP		11/22/2021	Various	145.000	7,992		9,663	17,219	(4,983)		2,573	(7,556)		9,663		(1,671)	(1,671)		
405217-10-0	HAIN CELESTIAL GROUP INC		11/22/2021	MORGAN STANLEY	272.000	11,151		7,179	10,921	(3,742)			(3,742)		7,179		3,972	3,972		
S68989-08-6	HAITONG INTL SECURITIES GROUP LTD	B	11/23/2021	MORGAN STANLEY	14,000.000	3,089		3,233	3,376	(145)			(145)	2	3,233	(16)	(129)	(145)	373	
G4280E-10-5	HALFORDS GROUP PLC	B	11/22/2021	Various	1,059.000	4,740		2,335	3,865	(1,200)			(1,200)	(330)	2,335	190	2,215	2,404	59	
40637H-10-9	HALOZYME THERAPEUTICS INC		11/22/2021	MORGAN STANLEY	631.000	22,391		12,247	26,950	(14,703)			(14,703)		12,247		10,144	10,144		
S57356-42-0	HAMBORNER REIT AG	B	02/08/2021	EXCHANGE	282.000	2,954		2,758	3,108	(99)			(99)	(251)	2,758	197		197		
407497-10-6	HAMILTON LANE INC CLASS A		11/22/2021	MORGAN STANLEY	67.000	7,462		3,226	5,229	(2,003)			(2,003)		3,226		4,236	4,236	89	
410120-10-9	HANCOCK HLDG CO		11/22/2021	MORGAN STANLEY	1,057.000	54,652		18,899	35,959	(17,060)			(17,060)		18,899		35,753	35,753	856	
410345-10-2	HANESBRANDS, INC		11/22/2021	MORGAN STANLEY	1,525.000	26,161		16,424	22,235	(5,810)			(5,810)		16,424		9,737	9,737	915	
41043F-20-8	HANGER INC		11/22/2021	MORGAN STANLEY	269.000	5,190		3,839	5,915	(2,076)			(2,076)		3,839		1,351	1,351		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		11/22/2021	Various	573.000	38,148		16,694	36,345	(19,479)		172	(19,651)		16,694		21,454	21,454	350	
410867-10-5	HANOVER INS GROUP INC CO		11/22/2021	MORGAN STANLEY	138.000	17,891		12,824	16,135	(3,311)			(3,311)		12,824		5,067	5,067	290	
S64088-24-8	HANWA CO LTD	B	11/24/2021	MORGAN STANLEY	300.000	8,720		5,481	8,040	(2,226)			(2,226)	(334)	5,481	(347)	3,586	3,239	193	
412822-10-8	HARLEY DAVIDSON INC		11/22/2021	MORGAN STANLEY	840.000	32,949		19,093	30,828	(11,735)			(11,735)		19,093		13,856	13,856	378	
S61081-79-0	HARMONIC DRIVE SYSTEMS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	5,488		5,478	8,930	(3,082)			(3,082)	(371)	5,478	(52)	62	10	8	
415864-10-7	HARSCO CORP.		11/22/2021	MORGAN STANLEY	549.000	7,892		3,889	9,871	(5,982)			(5,982)		3,889		4,002	4,002		
S61735-08-0	HARVEY NORMAN HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	1,764.000	6,598		4,358	6,384	(1,332)			(1,332)	(694)	4,358	230	2,010	2,239	469	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		11/22/2021	Various	298.000	10,417		9,906	10,546	(641)			(641)		9,906		511	511	101	
419879-10-1	HAWAIIAN HOLDINGS INC		11/22/2021	MORGAN STANLEY	504.000	10,324		6,497	8,921	(2,424)			(2,424)		6,497		3,828	3,828		
420261-10-9	HAWKINS INC		11/22/2021	MORGAN STANLEY	116.000	4,164		2,488	3,034	(546)			(546)		2,488		1,676	1,676	59	
S66879-91-7	HAZAMA ANDO CORP	B	11/24/2021	MORGAN STANLEY	900.000	6,924		5,205	6,276	(810)			(810)	(260)	5,205	(330)	2,048	1,719	253	
40412C-10-1	HCA Healthcare Inc		12/09/2021	GOLDMAN, SACHS & CO.	4,853.000	1,171,678		1,205,679							1,205,679		(34,001)	(34,001)		
SBFZYR-L1-2	HEALIUS LTD	B	11/23/2021	MORGAN STANLEY	1,267.000	4,431		2,648	3,647	(590)			(590)	(408)	2,648	152	1,631	1,783	126	
421946-10-4	HEALTHCARE REALTY TRUST INC		11/22/2021	Various	613.000	19,113		17,730	18,145	(415)			(415)		17,730		1,384	1,384	473	
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		11/22/2021	Various	14,120.000	405,702		342,834	388,865	(46,031)			(46,031)		342,834		62,869	62,869	8,093	
42226A-10-7	HEALTHEQUITY INC		11/22/2021	Various	4,520.000	327,415		230,711	315,089	(84,378)			(84,378)		230,711		96,704	96,704		
42250P-10-3	HEALTHPEAK PROPERTIES INC		11/04/2021	Various	31,653.000	1,026,119		853,092	684,044	(136,539)			(136,539)		853,092		173,026	173,026	3,605	
422704-10-6	HECLA MINING CO.		11/22/2021	MORGAN STANLEY	2,305.000	13,611		4,468	14,936	(10,468)			(10,468)		4,468		9,143	9,143	86	
422819-10-2	HEIDRICK & STRUGGLES		11/22/2021	MORGAN STANLEY	145.000	6,574		2,829	4,260	(1,431)			(1,431)		2,829		3,745	3,745	87	
S64196-00-9	HEIWA REAL ESTATE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,250		3,288	3,613	(298)			(298)	(26)	3,288	(70)	32	(38)		
G4388N-10-6	HELEN OF TROY LTD		11/22/2021	MORGAN STANLEY	61.000	15,255		8,721	13,554	(4,833)			(4,833)		8,721		6,534	6,534		
SB0FYM-T9-8	HELICAL PLC	B	11/22/2021	MORGAN STANLEY	1,225.000	7,178		4,814	6,254	(1,101)			(1,101)	(339)	4,814	198	2,166	2,364	125	
42328H-10-9	HELIOS TECHNOLOGIES INC		12/01/2021	Various	94.000	9,440		5,110							5,110		4,329	4,329	25	
SBK6QW-F0-7	HELVETIA HOLDING AG	B	11/22/2021	Various	95.000	10,777		8,365	10,038	(1,074)			(1,074)	(599)	8,365	138	2,274	2,412	304	
S64205-38-8	HENDERSON LAND DEVELOPMENT LTD	B	12/09/2021	GOLDMAN, SACHS & CO.	62,000.000	270,685		225,993	241,880	(16,000)			(16,000)	112	225,993	(1,368)	46,060	44,692	14,363	
S50024-65-2	HENKEL AG	B	12/09/2021	Various	4,075.000	310,747		319,782	393,143	(40,085)		2,551	(42,635)	(30,726)	319,782	1,268	(10,303)	(9,035)	6,604	
S75980-03-7	HERA SPA	B	11/22/2021	Various	720.000	2,691		2,625	2,625	212			212	(212)	2,625	166	(101)	66	23	
G4412G-10-1	HERBALIFE LTD		11/22/2021	MORGAN STANLEY	339.000	13,558		9,916	16,289	(6,373)			(6,373)		9,916		3,642	3,642		
42704L-10-4	HERC HOLDINGS INC		04/23/2021	Various	4,775.000	460,421		145,453	317,108	(171,655)			(171,655)		145,453		314,968	314,968		
427746-10-2	HERON THERAPEUTICS INC		11/22/2021	Various	1,266.000	12,286		13,534	26,795	(9,431)		3,830	(13,261)		13,534		(1,247)	(1,247)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42805E-30-6	HESKA CORP.		11/22/2021	MORGAN STANLEY	43.000	7,512		2,660	6,263	(3,603)			(3,603)		2,660		4,852	4,852		
W40063-10-4	HEXAGON AB	B	05/20/2021	EXCHANGE	48,524.000	447,212		399,258	632,887	(158,447)			(158,447)	(75,182)	399,258	47,954		47,954	3,830	
W4R431-11-2	HEXAGON CLASS B	B	12/09/2021	GOLDMAN, SACHS & CO.	70,046.000	1,081,800		1,141,732							1,141,732	(68,119)	8,187	(59,932)		
428291-10-8	HEXCEL CORP.		11/22/2021	MORGAN STANLEY	298.000	17,506		9,400	14,450	(5,050)			(5,050)		9,400		8,106	8,106		
SBXBZB-01-2	HEXPOL CLASS B	B	11/22/2021	MORGAN STANLEY	958.000	12,225		7,095	10,265	(1,956)			(1,956)	(1,214)	7,095	311	4,819	5,130	221	
SBGHQ1-98-6	HIBERNIA PLC	B	11/22/2021	MORGAN STANLEY	2,954.000	4,211		3,429	4,171	(568)			(568)	(174)	3,429	(120)	901	782	143	
S64379-70-4	HIBIYA ENGINEERING LTD	B	11/24/2021	Various	200.000	3,205		3,272	3,675	(297)		22	(319)	(83)	3,272	(266)	199	(67)	128	
431284-10-8	HIGHWOODS PROPERTIES		12/01/2021	Various	6,626.000	266,117		222,946	262,588	(39,643)			(39,643)		222,946		43,171	43,171	1,103	
S04270-30-2	HILL AND SMITH HOLDINGS PLC	B	11/22/2021	MORGAN STANLEY	218.000	5,444		3,327	4,202	(444)			(444)	(431)	3,327	323	1,794	2,117	80	
431475-10-2	HILL ROM HOLDINGS INC		12/06/2021	BANK OF AMERICA/MERRILL LYNCH	225.000	35,037		20,902	22,043	(1,141)			(1,141)		20,902		14,135	14,135	162	
431571-10-8	HILLENBRAND INC		11/22/2021	MORGAN STANLEY	175.000	8,700		4,963	6,965	(2,002)			(2,002)		4,963		3,737	3,737	113	
432748-10-1	HILLTOP HOLDINGS INC		11/22/2021	MORGAN STANLEY	148.000	5,441		2,463	4,071	(1,609)			(1,609)		2,463		2,978	2,978	71	
43283X-10-5	HILTON GRAND VACATIONS INC		11/22/2021	MORGAN STANLEY	667.000	35,047		13,720	20,910	(7,190)			(7,190)		13,720		21,327	21,327		
SBJK6D-Z6-7	HIROGIN HOLDINGS INC	B	11/24/2021	MORGAN STANLEY	1,600.000	8,874		7,682	8,988	(1,103)			(1,103)	(204)	7,682	(625)	1,817	1,192	309	
S64004-33-6	HIS LTD	B	11/24/2021	MORGAN STANLEY	200.000	3,954		2,959	3,096	(8)			(8)	(128)	2,959	(187)	1,182	995		
G4593F-13-8	HISCOX LTD	B	11/22/2021	MORGAN STANLEY	823.000	9,346		7,962	11,182	(2,074)			(2,074)	(1,147)	7,962	773	611	1,384	94	
S64291-59-4	HITACHI CAPITAL CORP	B	03/30/2021	MERGER	200.000	6,140		4,401	4,825	(224)			(224)	(200)	4,401	(103)	1,842	1,739	88	
S64292-34-5	HITACHI TRANSPORT SYSTEM LTD	B	11/24/2021	MORGAN STANLEY	100.000	4,025		2,670	2,974	(181)			(181)	(123)	2,670	(169)	1,525	1,356	45	
SBW0DD-81-9	HKBN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,500.000	3,625		3,869	3,869	(2)			(2)	2	3,869	(2)	(242)	(244)	123	
Y3R29Z-10-7	HKT TRUST AND HKT LTD	B	12/09/2021	Various	101,000.000	136,121		131,039	131,039	(59)			(59)	59	131,039	(253)	5,334	5,082	5,330	
40425J-10-1	HMS HLDGS CORP		04/01/2021	Various	23,995.000	880,562		600,527	881,816	(281,289)			(281,289)		600,527		280,035	280,035		
SBZ30M-L6-8	HMS NETWORKS	B	11/22/2021	MORGAN STANLEY	149.000	9,232		3,579	4,717	(749)			(749)	(389)	3,579	11	5,641	5,652	30	
SB1FW5-02-2	HOCHSCHILD MINING PLC	B	05/25/2021	Various	814.000	2,265		2,240	2,312	52		70	(18)	(55)	2,240	135	(109)	25	12	
S64390-40-4	HOGY MEDICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,865		3,077	3,250	(37)			(37)	(135)	3,077	42	(255)	(213)	14	
S64313-25-7	HOKKAIDO ELECTRIC POWER	B	11/24/2021	MORGAN STANLEY	700.000	2,884		2,542	2,543	106			106	(106)	2,542	(161)	503	342	141	
S64331-05-1	HOKUETSU KISHU PAPER CO LTD	B	11/24/2021	MORGAN STANLEY	1,400.000	10,150		4,943	5,560	(490)			(490)	(126)	4,943	(402)	5,609	5,207	158	
J21903-10-9	HOKUHOKU FINANCIAL GROUP	B	11/24/2021	Various	600.000	4,277		4,384	5,689	(501)		571	(1,072)	(233)	4,384	(280)	173	(107)	171	
J22050-10-8	HOKURIKU ELECTRIC POWER	B	11/24/2021	Various	500.000	2,610		2,799	3,254	69		389	(320)	(135)	2,799	(128)	(61)	(190)	56	
SBDQQ1-Q5-6	HOLMEN CLASS B	B	11/22/2021	MORGAN STANLEY	228.000	10,552		7,296	10,927	(2,346)			(2,346)	(1,286)	7,296	314	2,943	3,257	249	
436893-20-0	HOME BANCSHARES INC		11/22/2021	MORGAN STANLEY	1,103.000	28,319		14,284	21,486	(7,203)			(7,203)		14,284		14,036	14,036	618	
S24341-80-2	HOME CAPITAL GROUP INC	B	11/22/2021	MORGAN STANLEY	332.000	11,621		4,919	7,740	(2,321)			(2,321)	(500)	4,919	365	6,336	6,701		
43785V-10-2	HOMESTREET INC.		11/22/2021	MORGAN STANLEY	172.000	9,131		3,718	5,805	(2,087)			(2,087)		3,718		5,413	5,413	172	
438516-10-6	HONEYWELL INTERNATIONAL INC		05/25/2021	DIRECT	1,675.000	375,267		143,146	356,273	(213,126)			(213,126)		143,146		232,121	232,121	3,116	
S64365-57-0	HONG KONG AND CHINA GAS	B	12/09/2021	Various	4,300.000	6,467		6,159	6,422	(266)			(266)	3	6,159	(11)	319	308		
S64363-86-4	HONG KONG AND SHANGHAI HOTELS LTD	B	11/23/2021	Various	1,500.000	1,372		1,335	1,335	(1)			(1)	1	1,335	(7)	43	37		
440327-10-4	HORACE MANN EDUCATORS		02/26/2021	GOLDMAN, SACHS & CO.	144.000	5,549		4,810	6,054	(1,244)			(1,244)		4,810		739	739		
S64379-47-2	HORIBA LTD	B	11/24/2021	Various	100.000	6,216		5,074	5,860	(653)			(653)	(133)	5,074	(413)	1,555	1,142	91	
440407-10-4	HORIZON BNCP IND		11/22/2021	MORGAN STANLEY	1,054.000	21,570		9,539	16,716	(7,178)			(7,178)		9,539		12,031	12,031	559	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		12/09/2021	Various	354.000	36,969		10,485	25,895	(15,410)			(15,410)		10,485		26,484	26,484		
D33875-11-9	HORNBACH HOLDING AG	B	11/22/2021	Various	59.000	7,188		4,884	5,681	(338)			(338)	(459)	4,884	111	2,193	2,304	82	
SBBH7G-35-1	HOSHINO RESORTS REIT INC	B	11/24/2021	MORGAN STANLEY	2.000	11,649		9,615	9,744	(58)			(58)	(71)	9,615	(919)	2,953	2,034	105	
44107P-10-4	HOST HOTELS & RESORTS INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	8,745.000	136,317		94,359	127,939	(33,581)			(33,581)		94,359		41,959	41,959		
44109J-10-6	HOSTESS BRANDS INC CLASS A		11/22/2021	Various	136.000	2,449		1,843	1,991	(148)			(148)		1,843		606	606		
441593-10-0	HOULIHAN LOKEY INC CLASS A		11/22/2021	MORGAN STANLEY	107.000	12,333		6,246	7,194	(947)			(947)		6,246		6,087	6,087	127	
S64405-03-8	HOUSE FOODS CORP	B	05/25/2021	Various	200.000	5,985		6,451	7,594	(827)			(827)	(315)	6,451	(61)	(406)	(467)	37	
44267D-10-7	HOWARD HUGHES CORP		11/22/2021	MORGAN STANLEY	198.000	18,156		10,926	15,628	(4,702)			(4,702)		10,926		7,229	7,229		
S05576-81-4	HOWDEN JOINERY GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,337.000	16,516		9,067	12,603	(2,244)			(2,244)	(1,292)	9,067	880	6,569	7,449	415	
443320-10-6	HUB GROUP INC		11/22/2021	MORGAN STANLEY	118.000	10,039		5,830	6,726	(896)			(896)		5,830		4,209	4,209		
443510-60-7	HUBBELL INC		11/22/2021	MORGAN STANLEY	208.000	43,367		25,446	32,612	(7,166)			(7,166)		25,446		17,921	17,921	612	
S71328-32-2	HUBER & SUHNER AG	B	11/22/2021	Various	112.000	10,281		8,497	8,857	(24)			(24)	(335)	8,497	(73)	1,858	1,785	102	
443573-10-0	HUBSPOT INC		11/22/2021	Various	85.000	54,655		12,129	33,697	(21,569)			(21,569)		12,129		42,527	42,527		
443628-10-2	HUDBAY MINERALS INC	B	11/22/2021	MORGAN STANLEY	885.000	6,141		2,753	6,189	(3,048)			(3,048)	(389)	2,753	197	3,191	3,388	12	
444097-10-9	HUDSON PACIFIC PROPERTIES IN		11/22/2021	Various	293.000	7,594		6,425	7,038	(612)			(612)		6,425		1,168	1,168	59	
S44491-37-1	HUFVUDSTADEN A	B	11/22/2021	Various	325.000	5,177		4,089	5,390	(681)			(681)	(620)	4,089	197	890	1,087	59	
D34902-10-2	HUGO BOSS N AG	B	11/22/2021	MORGAN STANLEY	141.000	9,285		4,158	4,708	(376)			(376)	(174)	4,158	(171)	5,297	5,127	5	
S44474-76-5	HUHTAMAKI OYJ	B	11/22/2021	MORGAN STANLEY	233.000	10,236		9,182	12,048	(1,892)			(1,892)	(974)	9,182	58	996	1,055	165	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SBJ04C-42-8	HULIC REIT INC	B	11/24/2021	MORGAN STANLEY	4.000	5,925		4,976	5,963	(739)			(739)	(247)	4,976	(315)	1,264	949	245	
444859-10-2	HUMANA INC COM		12/09/2021	Various	3,765.000	1,675,461		1,683,981	219,084	(12,026)			(12,026)		1,683,981		(8,520)	(8,520)	334	
S04478-89-7	HUNTING PLC	B	11/22/2021	MORGAN STANLEY	1,701.000	3,580		2,725	5,185	(2,179)			(2,179)	(281)	2,725	112	743	855	137	
447011-10-7	HUNTSMAN		11/22/2021	MORGAN STANLEY	637.000	20,967		9,764	16,014	(6,251)			(6,251)		9,764		11,203	11,203	342	
447462-10-2	HURON CONSULTING GR INC		11/22/2021	MORGAN STANLEY	111.000	5,674		4,366	6,543	(2,178)			(2,178)		4,366		1,308	1,308		
SB3XH0-P3-0	HUTCHISON TELECOMMUNICATIONS HONG	B	11/23/2021	Various	22,000.000	3,666		3,291	3,291	(1)			(1)	1	3,291	(16)	391	374	773	
S66596-66-9	HYAKUGO BANK LTD/THE	B	02/26/2021	GOLDMAN, SACHS & CO.	1,900.000	5,398		5,484	5,484	228			228	(228)	5,484	75	(161)	(86)		
S66597-07-1	HYAKUJUSHI BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,933		2,879	2,879	21			21	(21)	2,879	(61)	116	55		
SB28XL-F6-6	HYPOPORT N	B	11/22/2021	Various	11.000	6,344		4,958	6,931	(1,449)			(1,449)	(524)	4,958	40	1,346	1,386		
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		11/22/2021	MORGAN STANLEY	91.000	3,737		3,381	5,419	(2,038)			(2,038)		3,381		356	356	88	
SBN96C-D6-3	I GOLD CORP	B	11/25/2021	Various	737.200	1,732		1,365							1,365	30	336	366		
449253-10-3	IAA INC		11/22/2021	Various	6,665.000	393,113		210,959	433,092	(220,592)		1,541	(222,133)		210,959		182,154	182,154		
44891N-10-9	IAC/INTERACTIVE CORP		05/27/2021	Various	1,034.000	110,338		110,338	195,788	(85,450)			(85,450)		110,338					
450913-10-8	IAMGOLD CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	1,033.000	3,072		3,787	3,787	245			245	(245)	3,787	287	(1,002)	(715)		
SB288C-92-0	IBERDROLA	B	09/10/2021	VARIOUS	2.555			15	37	(19)			(19)	(3)	15	1	(15)	(15)	1	
S64561-02-0	IBIDEN CO	B	11/24/2021	MORGAN STANLEY	100.000	5,955		2,915	4,664	(1,555)			(1,555)	(194)	2,915	(185)	3,224	3,040	32	
G4740B-10-5	ICHOR HOLDINGS		11/22/2021	MORGAN STANLEY	242.000	12,009		5,220	7,295	(2,075)			(2,075)		5,220		6,789	6,789		
44930G-10-7	ICU MEDICAL		11/22/2021	Various	1,532.000	325,512		281,162	328,599	(47,363)		74	(47,437)		281,162		44,350	44,350		
SBF0YK-62-9	IDORSIA N LTD	B	12/09/2021	Various	1,561.000	28,519		8,581	45,067	(31,135)			(31,135)	(5,351)	8,581	749	19,190	19,939		
SBDB6D-D1-8	IDP EDUCATION PTY LTDINARY	B	11/23/2021	MORGAN STANLEY	411.000	11,203		4,366	6,295	(1,226)			(1,226)	(703)	4,366	251	6,587	6,837	21	
44951W-10-6	IES INC		11/22/2021	MORGAN STANLEY	100.000	5,343		2,312	4,604	(2,292)			(2,292)		2,312		3,032	3,032		
SB060F-B7-5	IG GROUP HOLDINGS CMN STK	B	11/22/2021	MORGAN STANLEY	717.000	7,390		7,195	8,448	(387)			(387)	(866)	7,195	699	(504)	194	431	
G6771K-10-2	IGG INC	B	11/23/2021	Various	3,000.000	3,024		2,825	3,142	(143)		175	(318)	1	2,825	(14)	213	199	262	
S64669-85-6	IHI CORP	B	11/24/2021	Various	500.000	10,501		6,948	9,913	(2,689)			(2,689)	(276)	6,948	(425)	3,978	3,552	95	
G47567-10-5	IHS MARKIT LTD		05/25/2021	DIRECT	2,161.000	226,883		77,666	194,123	(116,456)			(116,456)		77,666		149,217	149,217	864	
902104-10-8	II VI INC		11/22/2021	MORGAN STANLEY	332.000	21,386		13,466	25,219	(11,753)			(11,753)		13,466		7,920	7,920		
S69575-75-1	ILUKA RESOURCES LTD	B	11/23/2021	MORGAN STANLEY	1,285.000	7,868		4,240	6,435	(1,532)			(1,532)	(663)	4,240	198	3,430	3,628	132	
SBNCBD-46-8	IMCD NV	B	11/22/2021	MORGAN STANLEY	122.000	28,366		11,481	15,562	(2,822)			(2,822)	(1,258)	11,481	73	16,812	16,885	126	
G47152-11-4	IMI PLC	B	11/22/2021	MORGAN STANLEY	620.000	15,190		7,017	9,873	(1,844)			(1,844)	(1,012)	7,017	681	7,492	8,173	198	
SBF0VL-X7-9	IMMOBILIARE GRANDE DISTRIBUZIONE S	B	11/22/2021	MORGAN STANLEY	1,180.000	5,006		4,262	5,198	(720)			(720)	(216)	4,262	(149)	893	745		
SBFZ5B-G7-1	IMMOFINANZ AG	B	11/22/2021	Various	280.000	6,489		5,226	5,814	(452)			(452)	(136)	5,226	(151)	1,414	1,263		
S64592-19-9	INABA DENKI SANGYO CO LTD	B	11/24/2021	MORGAN STANLEY	400.000	8,917		8,906	9,786	(475)			(475)	(406)	8,906	(564)	575	11	323	
Q4887E-12-7	INCITEC PIVOT LTD	B	11/23/2021	MORGAN STANLEY	4,780.000	11,326		6,149	8,410	(1,323)			(1,323)	(938)	6,149	352	4,825	5,177	36	
45337C-10-2	INCYTE CORPORATION		12/09/2021	Various	702.000	46,658		48,284	61,060	(11,660)		1,116	(12,776)		48,284		(1,625)	(1,625)		
S64395-67-6	INDEPENDENCE GROUP NL	B	11/23/2021	MORGAN STANLEY	1,284.000	9,657		3,828	6,321	(1,786)			(1,786)	(707)	3,828	220	5,608	5,829	94	
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		11/22/2021	MORGAN STANLEY	486.000	12,118		4,623	6,527	(1,904)			(1,904)		4,623		7,495	7,495	233	
45384B-10-6	INDEPENDENT BANK GROUP INC		11/22/2021	MORGAN STANLEY	178.000	13,118		5,311	11,129	(5,818)			(5,818)		5,311		7,807	7,807	235	
SBP9DL-90-1	INDITEX SA	B	12/09/2021	GOLDMAN, SACHS & CO.	7,920.000	253,746		197,432	252,341	(33,865)			(33,865)	(21,044)	197,432	1,993	54,322	56,315	5,311	
SBRS65-X6-0	INDIVIOR PLC	B	11/22/2021	Various	2,228.000	6,467		3,314	3,314	180			180	(180)	3,314	178	2,975	3,153		
S44762-10-2	INDRA SISTEMAS SA	B	11/22/2021	MORGAN STANLEY	604.000	7,073		4,257	5,158	(687)			(687)	(215)	4,257	(148)	2,965	2,816		
S49435-10-0	INDUS HOLDING AG	B	11/22/2021	MORGAN STANLEY	175.000	6,346		5,695	6,873	(893)			(893)	(286)	5,695	(199)	850	651	126	
S45579-99-2	INDUSTRIA MACCHINE AUTOMATIC	B	01/22/2021	TENDER OFFER	58.000	4,801		3,485	4,819	(944)			(944)	(390)	3,485	287	1,029	1,316		
SB24HH-65-4	INDUSTRIAL & INFRASTRUCTURE	B	11/24/2021	MORGAN STANLEY	5.000	8,993		8,046	9,226	(797)			(797)	(383)	8,046	(509)	1,457	948	262	
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES TR		11/22/2021	MORGAN STANLEY	145.000	3,323		2,595	3,377	(782)			(782)		2,595		727	727	191	
SB0LDB-X7-1	INDUTRADE AB	B	11/22/2021	Various	609.000	17,222		8,970	13,066	(3,522)			(3,522)	(574)	8,970	(385)	8,636	8,252	86	
S46817-24-3	INFICON HOLDING AG-REG	B	11/22/2021	MORGAN STANLEY	7.000	8,578		5,416	6,399	(538)			(538)	(445)	5,416	136	3,026	3,162	79	
SB18RC-03-7	INFOMART CORP	B	11/24/2021	Various	600.000	5,414		4,144	5,718	(1,337)			(1,337)	(237)	4,144	(262)	1,532	1,270	11	
S64592-86-8	INFRATIL LTD	B	11/23/2021	MORGAN STANLEY	2,316.000	12,950		6,977	12,173	(3,860)			(3,860)	(1,336)	6,977	614	5,359	5,972	180	
SB84GS-C7-4	INGENIA COMMUNITIES GROUP STAPLED	B	11/23/2021	MORGAN STANLEY	1,535.000	6,892		5,116	5,828	(297)			(297)	(415)	5,116	57	1,718	1,776	112	
45688C-10-7	INGEVITY CORP		11/22/2021	MORGAN STANLEY	205.000	16,190		10,135	15,525	(5,389)			(5,389)		10,135		6,055	6,055		
457030-10-4	INGLES MARKETS INC CL A		11/22/2021	MORGAN STANLEY	77.000	6,157		2,774	3,285	(511)			(511)		2,774		3,383	3,383	51	
457187-10-2	INGREDION INC		11/22/2021	MORGAN STANLEY	247.000	24,160		19,056	19,431	(375)			(375)		19,056		5,104	5,104	635	
E64515-39-3	INMOBILIARIA COLONIAL SA	B	11/22/2021	Various	1,052.000	9,781		8,548	10,330	(865)			(865)	(703)	8,548	75	1,158	1,233		
M5425M-10-3	INMODE LTD		11/22/2021	Various	188.000	16,180		3,743	4,701	(958)			(958)		3,743		12,437	12,437		
SB29TN-V3-4	INNERGEX RENEWABLE ENERGY INC	B	11/22/2021	Various	321.000	5,020		4,554	6,896	(1,906)			(1,906)	(436)	4,554	329	137	466	153	
45781V-10-1	INNOVATIVE INDUSTRIAL PROPERTIES I		11/22/2021	MORGAN STANLEY	94.000	25,253		9,044	17,214	(8,170)			(8,170)		9,044		16,210	16,210	513	
J2467E-10-1	INPEX CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	20,600.000	144,874		109,817	110,936	877			877	(1,996)	109,817	(3,644)	38,700	35,056	2,031	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45772F-10-7	INPHI CORP		04/21/2021	MERGER	178.000	30,703		13,959	28,564	(14,605)			(14,605)		13,959		16,744	16,744		
45765U-10-3	INSIGHT ENTERPRISES INC		11/22/2021	MORGAN STANLEY	89.000	9,232		5,036	6,772	(1,736)			(1,736)		5,036		4,197	4,197		
457669-30-7	INSMED INC		11/22/2021	Various	429.000	12,119		11,879	14,281	(2,402)			(2,402)		11,879		240	240		
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		11/22/2021	MORGAN STANLEY	80.000	20,459		5,018	15,047	(10,029)			(10,029)		5,018		15,441	15,441		
45780R-10-1	INSTALLED BUILDING PRODUCTS INC		11/22/2021	MORGAN STANLEY	115.000	15,972		8,105	11,722	(3,617)			(3,617)		8,105		7,866	7,866	104	
G4796T-10-9	INTEGRAFIN HOLDINGS	B	11/22/2021	MORGAN STANLEY	651.000	5,264		3,658	4,948	(783)			(783)	(507)	3,658	355	1,251	1,606	77	
458140-10-0	INTEL CORP		12/09/2021	Various	20,104.000	1,087,211		1,001,581	1,001,581						1,001,581		85,630	85,630	19,882	
45826J-10-5	INTELLIA THERAPEUTICS INC		11/22/2021	MORGAN STANLEY	248.000	30,924		3,329	13,491	(10,162)			(10,162)		3,329		27,595	27,595		
S44338-39-0	INTER PARFUMS		11/22/2021	Various	53.000	4,554		2,121	2,785	(439)			(439)	(225)	2,121	38	2,395	2,432	30	
45841N-10-7	INTERACTIVE BKRS GRP A		11/22/2021	MORGAN STANLEY	228.000	17,352		11,019	13,890	(2,871)			(2,871)		11,019		6,333	6,333	68	
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	12/09/2021	GOLDMAN, SACHS & CO.	7,728.000	477,551		354,436	495,441	(99,878)			(99,878)	(41,127)	354,436	18,760	104,355	123,115		
45867G-10-1	INTERDIGITAL INC		11/22/2021	MORGAN STANLEY	129.000	9,379		7,728	7,828	(99)			(99)		7,728		1,651	1,651	181	
SBYT1D-J1-5	INTERMEDIATE CAPITAL GROUP PLC	B	11/22/2021	MORGAN STANLEY	666.000	20,259		10,272	15,713	(3,830)			(3,830)	(1,611)	10,272	997	8,990	9,988	516	
459044-10-3	INTERNATIONAL BANCSHARES CRP		11/22/2021	MORGAN STANLEY	244.000	10,947		6,359	9,135	(2,777)			(2,777)		6,359		4,588	4,588	281	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/04/2021	Various	2,735.000	695,680		690,768	344,282	(7,854)			(7,854)		690,768		4,912	4,912	4,458	
46005L-10-1	INTERNATIONAL MONEY EXPRESS INC		11/22/2021	MORGAN STANLEY	189.000	2,838		1,512	2,933	(1,421)			(1,421)		1,512		1,326	1,326		
460146-10-3	INTERNATIONAL PAPER CO		10/01/2021	DISTRIBUTION	0.000	8,681		8,681							8,681					
S51614-07-1	INTERPUMP GROUP SPA	B	11/22/2021	MORGAN STANLEY	200.000	14,086		5,939	9,872	(3,134)			(3,134)	(798)	5,939	38	8,109	8,147	54	
S52066-21-4	INTERROLL HOLDING AG	B	11/22/2021	MORGAN STANLEY	2.000	9,665		4,025	6,098	(1,649)			(1,649)	(424)	4,025	101	5,539	5,640	39	
SBW4NR-74-4	INTERSHOP HOLDING N AG	B	11/22/2021	MORGAN STANLEY	5.000	3,101		2,984	3,479	(253)			(253)	(242)	2,984	75	42	117	88	
S24599-01-1	INTERTAPE POLYMER GROUP INC	B	11/22/2021	MORGAN STANLEY	281.000	5,559		3,190	5,324	(1,910)			(1,910)	(224)	3,190	156	2,212	2,369	115	
SBZ241-34-7	INTERTRUST NV	B	02/26/2021	GOLDMAN, SACHS & CO.	277.000	4,570		4,704	4,704	380			380	(380)	4,704	409	(544)	(134)		
S56336-05-0	INTERVEST OFFICES & WAREHOUSES REI	B	02/26/2021	GOLDMAN, SACHS & CO.	129.000	3,381		3,441	3,559	30			30	(148)	3,441	146	(206)	(60)		
W4662R-10-6	INTRUM JUSTITIA AB	B	11/22/2021	MORGAN STANLEY	209.000	5,709		3,868	5,517	(1,002)			(1,002)	(648)	3,868	165	1,676	1,841	253	
461202-10-3	INTUIT INC.		05/25/2021	DIRECT	581.000	255,053		35,458	220,693	(185,234)			(185,234)		35,458		219,595	219,595	686	
46120E-60-2	INTUITIVE SURGICAL INC		12/09/2021	GOLDMAN, SACHS & CO.	6,608.000	2,248,922		2,381,325							2,381,325		(132,403)	(132,403)		
SBMBL9-L9-4	INVESCO OFFICE J-REIT REIT INC	B	11/09/2021	MERGER	33.000	6,648		4,303	4,830	(335)			(335)	(192)	4,303	(207)	2,551	2,345	238	
SB17BB-Q5-5	INVESTEC PLC	B	11/22/2021	MORGAN STANLEY	1,792.000	9,326		3,335	4,588	(791)			(791)	(462)	3,335	315	5,677	5,992	320	
S56795-91-7	INVESTOR B	B	05/20/2021	EXCHANGE	24,900.000	328,498		293,503	454,185	(107,504)			(107,504)	(53,178)	293,503	34,995		34,995	16,165	
46146L-10-1	INVESTORS BANCORP INC		11/22/2021	MORGAN STANLEY	1,090.000	17,413		7,913	11,510	(3,597)			(3,597)		7,913		9,499	9,499	610	
SB00ST-P1-4	INVINCIBLE INVESTMENT REIT CORP	B	11/24/2021	MORGAN STANLEY	20.000	7,268		5,160	6,422	(995)			(995)	(266)	5,160	(327)	2,434	2,108	30	
46185L-10-3	INVITAE CORP		11/22/2021	Various	513.000	9,411		7,224	21,449	(14,224)			(14,224)		7,224		2,187	2,187		
46187W-10-7	INVITATION HOMES INC		08/05/2021	BANK OF AMERICA/MERRILL LYNCH	9,517.000	383,254		203,378	282,655	(79,277)			(79,277)		203,378		179,876	179,876	3,236	
S67143-94-1	IOOF HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	1,609.000	4,477		3,587	4,370	(473)			(473)	(311)	3,587	40	850	890	278	
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		11/22/2021	Various	447.000	8,497		11,058	20,741	(9,683)			(9,683)		11,058		(2,560)	(2,560)		
SBS7K5-S1-6	IPH LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	797.000	3,880		3,954	3,954	433			433	(433)	3,954	625	(699)	(74)	86	
S47832-11-8	IREN SPA	B	11/22/2021	Various	2,251.000	6,657		5,645	5,855	181			181	(392)	5,645	60	953	1,012	165	
450056-10-6	IRHYTHM TECHNOLOGIES INC		11/22/2021	Various	105.000	8,958		7,356	24,907	(16,298)		1,253	(17,551)		7,356		1,602	1,602		
46269C-10-2	IRIDIUM COMMUNICATIONS INC		11/22/2021	MORGAN STANLEY	454.000	17,527		11,613	17,854	(6,240)			(6,240)		11,613		5,913	5,913		
462726-10-0	IROBOT		11/22/2021	MORGAN STANLEY	128.000	10,904		5,220	10,277	(5,058)			(5,058)		5,220		5,684	5,684		
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		11/22/2021	Various	853.000	7,869		8,097	9,716	(1,619)			(1,619)		8,097		(228)	(228)		
46434V-62-1	ISHARES CORE DIVIDEND GROWTH ETF		04/13/2021	Various	1,150,000.000	55,703,166		49,936,479	51,543,000	(1,606,521)			(1,606,521)		49,936,479		5,766,687	5,766,687	150,752	
464287-40-8	ISHARES S&P 500 VALUE ETF		04/13/2021	Various	860,000.000	122,666,598		100,313,178	110,097,200	(9,784,022)			(9,784,022)		100,313,178		22,353,420	22,353,420	295,504	
SBKJ9R-T5-3	ISS A S	B	11/22/2021	Various	560.000	10,549		7,362	9,702	(1,642)			(1,642)	(698)	7,362	113	3,074	3,187		
45031U-10-1	ISTAR FINANCIAL		11/22/2021	MORGAN STANLEY	422.000	10,265		4,355	6,267	(1,911)			(1,911)		4,355		5,910	5,910	152	
SBD2Z8-S7-8	ITALGAS	B	11/22/2021	MORGAN STANLEY	1,053.000	6,705		6,122	6,700	(36)			(36)	(542)	6,122	39	544	583	303	
SBZ05R-T7-8	ITALMOBILIARE	B	11/22/2021	Various	37.000	1,333		1,248	1,326			23	(23)	(55)	1,248	(44)	129	85	25	
465741-10-6	ITRON INC		11/22/2021	Various	224.000	15,549		13,467	21,482	(8,015)			(8,015)		13,467		2,082	2,082		
45073V-10-8	ITT INC		11/22/2021	MORGAN STANLEY	391.000	40,533		21,170	30,115	(8,945)			(8,945)		21,170		19,363	19,363	258	
M6158M-10-4	ITURAN LOCATION & CONTROL LTD.	D	11/22/2021	Various	519.000	12,301		9,544	9,887	(343)			(343)		9,544		2,756	2,756	136	
G4984A-11-0	ITV PLC ORD GBP0.10	B	11/22/2021	MORGAN STANLEY	10,500.000	16,775		9,331	15,329	(5,166)			(5,166)	(832)	9,331	983	7,061	7,444		
46579R-10-4	IVANHOE MINES LTD CLASS A	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,954.000	14,565		5,523	10,522	(4,318)			(4,318)	(680)	5,523	709	8,333	9,042		
S64682-04-0	IWATANI CORP	B	11/24/2021	MORGAN STANLEY	100.000	5,407		3,494	6,160	(2,410)			(2,410)	(256)	3,494	(221)	2,134	1,913	61	
SBYVQY-S0-9	IWG	B	11/22/2021	Various	2,389.000	9,848		8,363	11,208	(1,883)			(1,883)	(962)	8,363	710	774	1,484		
S64682-82-6	IYO BANK (THE)	B	11/24/2021	Various	800.000	4,075		4,171	5,013	74		708	(634)	(208)	4,171	(170)	74	(97)	73	
S64681-52-1	IZUMI	B	11/24/2021	MORGAN STANLEY	200.000	5,972		6,322	7,235	(613)			(613)	(300)	6,322	(400)	51	(349)	138	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466032-10-9	J & J SNACK FOODS CORP.		11/22/2021	MORGAN STANLEY	83.000	12,249		10,109	12,896	(2,786)			(2,786)		10,109		2,139	2,139	201	
466313-10-3	JABIL CIRC UIT INC COM		11/22/2021	MORGAN STANLEY	269.000	16,744		7,839	11,441	(3,602)			(3,602)		7,839		8,905	8,905	86	
46817M-10-7	JACKSON FINANCIAL INC CLASS A		12/09/2021	Various	410.625	15,516									887		14,629	14,629	205	
S6471A-39-7	JAFCO LTD	B	11/24/2021	MORGAN STANLEY	100.000	6,546		4,113	4,988	(762)			(762)	(113)	4,113	(335)	2,768	2,433	114	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		11/22/2021	Various	5,824.000	272,818		210,124	286,250	(76,126)			(76,126)		210,124		62,695	62,695	1,134	
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	11/22/2021	Various	608.000	25,853		12,808	19,766	(6,958)			(6,958)		12,808		13,045	13,045	760	
S6470J-51-5	JAPAN AVIATION ELECTRONICS	B	11/24/2021	MORGAN STANLEY	200.000	3,251		2,682	3,059	(249)			(249)	(127)	2,682	(170)	739	569	49	
SBF0QW-T5-0	JAPAN ELEVATOR SERVICE HOLDINGS LT	B	11/24/2021	MORGAN STANLEY	200.000	3,949		3,221	5,083	(1,651)			(1,651)	(211)	3,221	(204)	931	727	20	
SB15T1-R2-8	JAPAN EXCELLENT INC	B	11/24/2021	MORGAN STANLEY	5.000	5,964		5,820	6,194	(141)			(141)	(234)	5,820	(390)	534	144	244	
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	11,200.000	251,176		278,210	286,170	(5,869)			(5,869)	(2,091)	278,210	(10,922)	(16,112)	(27,034)		
SB1530-B1-7	JAPAN HOTEL INVESTMENT REIT CORP	B	11/24/2021	MORGAN STANLEY	13.000	7,256		5,452	6,673	(962)			(962)	(259)	5,452	(361)	2,165	1,804	44	
SB025C-20-1	JAPAN INVESTMENT ADVISER LTD	B	11/24/2021	MORGAN STANLEY	100.000	1,058		948	1,290	(289)			(289)	(54)	948	(60)	170	110	26	
J27093-10-3	JAPAN LIFELINE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	4,930		5,267	6,303	(804)			(804)	(232)	5,267	46	(384)	(338)		
SB07NL-19-0	JAPAN LOGISTICS FUND INC	B	11/24/2021	MORGAN STANLEY	2.000	5,746		5,428	5,899	(226)			(226)	(245)	5,428	(344)	662	318	157	
S67116-96-2	JAPAN PETROLEUM EXPLORATION LTD	B	11/24/2021	MORGAN STANLEY	200.000	4,060		3,128	3,634	(424)			(424)	(82)	3,128	(254)	1,187	932	80	
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	12/09/2021	Various	39,400.000	314,887		267,246	306,362	(34,038)			(34,038)	(5,078)	267,246	(20,566)	68,207	47,640	6,393	
S64707-60-7	JAPAN SECURITIES FINANCE LTD	B	11/24/2021	MORGAN STANLEY	300.000	2,259		1,435	1,563	(101)			(101)	(27)	1,435	(124)	947	824	73	
S64706-85-6	JAPAN STEEL WORKS	B	11/24/2021	MORGAN STANLEY	400.000	12,032		5,676	11,913	(5,743)			(5,743)	(494)	5,676	(359)	6,715	6,355	128	
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	28,200.000	514,195		513,067	574,133	(51,550)			(51,550)	(9,516)	513,067	(15,498)	16,626	1,128	17,907	
S64707-04-5	JAPAN WOOL TEXTILE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	3,402		3,867	3,867	28			28	(28)	3,867	(82)	(383)	(465)		
Q5029L-10-1	JB HI-FI LTD	B	11/23/2021	Various	292.000	10,452		8,657	10,955	(1,091)			(1,091)	(1,207)	8,657	519	1,275	1,795	628	
46590V-10-0	JBG SMITH PROPERTIES		11/22/2021	Various	15,603.000	485,585		418,516	487,906	(69,390)			(69,390)		418,516		67,069	67,069	8,760	
S64675-91-1	JCR PHARMACEUTICALS LTD	B	11/24/2021	MORGAN STANLEY	200.000	4,573		4,721	4,721	34			34	(35)	4,721	(451)	303	(148)	28	
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		11/22/2021	MORGAN STANLEY	951.000	38,064		14,189	23,395	(9,206)			(9,206)		14,189		23,875	23,875	856	
47580P-10-3	JELD WEN HOLDING INC		11/22/2021	MORGAN STANLEY	315.000	8,169		2,940	7,988	(5,048)			(5,048)		2,940		5,229	5,229		
SBGJVB-13-3	JENOPTIK N AG	B	11/22/2021	Various	169.000	6,428		3,961	5,194	(813)			(813)	(420)	3,961	25	2,442	2,468	51	
S64705-44-5	JEOL LTD	B	11/24/2021	MORGAN STANLEY	100.000	8,172		3,937	4,712	(740)			(740)	(34)	3,937	(376)	4,611	4,235	21	
W4939T-10-9	JM AB	B	11/22/2021	MORGAN STANLEY	193.000	8,937		4,344	6,829	(1,677)			(1,677)	(808)	4,344	191	4,402	4,593	198	
477839-10-4	JOHN BEAN TECH		11/22/2021	Various	539.000	81,497		40,825	61,376	(20,551)			(20,551)		40,825		40,672	40,672	30	
SBVC3C-B8-8	JOHN LAING GROUP PLC	B	09/23/2021	Various	802.000	3,917		3,386	3,640	(167)			(167)	(86)	3,386	152	379	531	43	
SBP4JH-17-8	JOHNSON ELECTRIC HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	1,500.000	3,625		2,659	3,714	(1,057)			(1,057)	2	2,659	(13)	979	966	99	
48020Q-10-7	JONES LANG LASALLE INC.		11/22/2021	MORGAN STANLEY	165.000	42,538		21,828	24,481	(2,653)			(2,653)		21,828		20,710	20,710		
SBKW7H-H4-4	JOYFUL HONDA LTD	B	11/24/2021	Various	300.000	3,899		3,837	4,300	(167)		118	(285)	(178)	3,837	(72)	133	62	53	
46625H-10-0	JP MORGAN CHASE & CO		02/23/2021	DIRECT	4,719.000	742,555		282,284	599,643	(317,360)			(317,360)		282,284		428,445	428,445	4,247	
S64799-83-6	JUROKU BANK LTD	B	10/01/2021	Various	300.000	5,386		5,398	5,454	68		56	12	(68)	5,398	(162)	150	(12)	85	
K55633-11-7	JYSKE BANK	B	11/22/2021	MORGAN STANLEY	135.000	6,943		4,138	5,173	(689)			(689)	(346)	4,138	(44)	2,849	2,804		
D48164-12-9	K & S AG	B	11/22/2021	MORGAN STANLEY	663.000	11,863		4,259	6,318	(1,586)			(1,586)	(472)	4,259	(3)	7,607	7,604		
S70504-17-0	KABA HOLDING AG-REG B	B	11/22/2021	Various	10.000	7,500		5,382	5,685	92			92	(395)	5,382	135	1,983	2,118	44	
48282T-10-4	KADANT INC		11/22/2021	MORGAN STANLEY	44.000	10,400		4,559	6,203	(1,644)			(1,644)		4,559		5,841	5,841	44	
SBQ01J-P6-9	KADOKAWA CORP	B	11/24/2021	MORGAN STANLEY	100.000	5,790		2,676	3,627	(869)			(869)	(82)	2,676	(218)	3,331	3,114	41	
S64807-70-4	KAGOME CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	5,553		5,979	7,051	(780)			(780)	(293)	5,979	(57)	(369)	(426)	60	
SBZ0D6-72-0	KAINOS GROUP PLC	B	11/22/2021	MORGAN STANLEY	271.000	6,917		3,395	4,512	(872)			(872)	(245)	3,395	139	3,383	3,522	56	
SBMNQD-C1-1	KAMBI GROUP PLC	B	11/22/2021	Various	88.000	2,652		2,143	4,158	(601)		1,275	(1,875)	(139)	2,143	(93)	601	508		
S64826-68-8	KAMIGUMI LTD	B	11/24/2021	MORGAN STANLEY	300.000	5,761		5,206	5,471	(225)			(225)	(40)	5,206	(498)	1,052	555	130	
S64835-86-1	KANDENKO LTD	B	11/24/2021	Various	300.000	2,214		2,302	2,537	(216)			(216)	(19)	2,302	(220)	132	(88)	67	
S64833-60-1	KANEKA CORP	B	11/24/2021	MORGAN STANLEY	300.000	10,484		7,786	10,490	(2,268)			(2,268)	(435)	7,786	(493)	3,191	2,698	242	
S64834-67-4	KANEMATSU CORP	B	11/24/2021	MORGAN STANLEY	200.000	2,243		2,361	2,491	(93)			(93)	(37)	2,361	(209)	91	(118)	97	
S64837-46-1	KANSAI PAINT LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,900.000	48,549		57,819	58,429	(183)			(183)	(427)	57,819	(2,270)	(7,000)	(9,270)		
485170-30-2	KANSAS CITY SOUTHERN		12/17/2021	Various	1,067.000	313,261		160,478	217,807	(57,329)			(57,329)		160,478		152,782	152,782	2,198	
J30642-16-9	KAO CORP	B	12/09/2021	Various	1,600.000	106,280		120,117	123,512	(2,492)			(2,492)	(903)	120,117	(4,716)	(9,122)	(13,837)	918	
48238T-10-9	KAR AUCTION SERVICES INC		11/22/2021	Various	685.000	9,970		9,914	12,748	(2,834)			(2,834)		9,914		56	56		
SB00ZC-75-4	KARDEX AG-REG	B	11/22/2021	MORGAN STANLEY	28.000	8,940		5,093	6,132	(613)			(613)	(426)	5,093	128	3,720	3,847	79	
S64838-43-6	KATAKURA INDUSTRIES LTD	B	11/24/2021	Various	300.000	5,110		3,709	3,865	(107)			(107)	(48)	3,709	(243)	1,643	1,400	39	
SBF0QD-69-9	KATITAS LTD	B	11/24/2021	Various	200.000	6,807		5,297	6,441	(987)			(987)	(157)	5,297	(210)	1,720	1,510	26	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SB0HZP-V3-6	KAZ MINERALS PLC PLC	B	05/11/2021	MERGER	847.000	10,183		5,310	7,642	(1,653)			(1,653)	(679)	5,310	719	4,155	4,874	229	
48666K-10-9	KB HOME COM		11/22/2021	MORGAN STANLEY	352.000	15,011		10,222	11,799	(1,577)			(1,577)		10,222		4,789	4,789	211	
SB1YWX-Y3-1	KBC ANCORA	B	11/22/2021	MORGAN STANLEY	136.000	6,447		4,284	5,821	(1,066)			(1,066)	(471)	4,284	27	2,136	2,164	23	
48242W-10-6	KBR INC		11/22/2021	MORGAN STANLEY	551.000	25,536		12,320	17,042	(4,722)			(4,722)		12,320		13,216	13,216	237	
S61906-48-3	KEIYO BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,100.000	4,450		4,443	4,443	57			57	(57)	4,443	(70)	77	7		
488152-20-8	KELLY SERVICES INC. CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	192.000	3,824		3,497	3,949	(452)			(452)		3,497		326	326	10	
S45136-12-4	KEMIRA OYJ	B	11/22/2021	MORGAN STANLEY	424.000	6,596		5,405	6,713	(774)			(774)	(534)	5,405	27	1,165	1,192	187	
488401-10-0	KEMPER CORP		11/22/2021	Various	149.000	10,808		9,957	11,448	(1,490)		1	(1,491)		9,957		851	851	72	
S64117-58-3	KENEDIX INC	B	01/15/2021	TENDER OFFER	700.000	5,054		3,678	5,071	(1,208)			(1,208)	(186)	3,678	110	1,266	1,377		
SB0C5Q-59-4	KENEDIX REALTY INVESTMENT	B	11/24/2021	MORGAN STANLEY	1.000	6,164		5,571	6,780	(928)			(928)	(281)	5,571	(353)	946	593	259	
SB76BZ-X3-5	KENEDIX RESIDENTIAL NEXT INVESTMEN	B	11/24/2021	MORGAN STANLEY	3.000	5,628		5,137	5,506	(329)			(329)	(40)	5,137	(491)	982	491	198	
SBTLX2-26-4	KENEDIX RETAIL REIT CORP	B	11/24/2021	MORGAN STANLEY	3.000	7,347		6,160	7,308	(1,020)			(1,020)	(128)	6,160	(533)	1,720	1,187	348	
489170-10-0	KENNAMETAL, INC.		11/22/2021	Various	619.000	24,049		13,131	22,433	(9,301)			(9,301)		13,131		10,918	10,918	448	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		11/22/2021	MORGAN STANLEY	517.000	11,987		7,099	9,249	(2,150)			(2,150)		7,099		4,888	4,888	455	
SBT9Q1-86-5	KEPPEL DC REIT	B	11/23/2021	Various	3,400.000	5,920		6,251	7,229	(610)			(610)	(368)	6,251	150	(481)	(331)	241	
SB1P31-B8-6	KEPPEL INFRA UNIT TRUST	B	11/23/2021	Various	23,100.000	9,193		8,943	9,526	(88)			(88)	(494)	8,943	234	16	250	603	
G52416-10-7	KERRY A	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	489.000	65,975		60,579	70,900	(4,399)			(4,399)	(5,922)	60,579	5,432	(36)	5,396	360	
SBH0W2-86-8	KERRY LOGISTICS NETWORK LTD	B	11/23/2021	MORGAN STANLEY	1,500.000	4,540		1,993	3,289	(1,297)			(1,297)	1	1,993	(10)	2,557	2,547	1,516	
S44900-05-8	KESKO OYJ	B	11/22/2021	Various	6,518.000	166,000		164,207	167,796	960			960	(4,549)	164,207	(473)	2,266	1,793	239	
S67145-09-4	KEWPIE CORP	B	11/24/2021	Various	300.000	6,387		5,659	6,596	(663)			(663)	(274)	5,659	(358)	1,086	728	100	
S64805-76-5	KEY COFFEE INC	B	05/25/2021	Various	200.000	3,780		3,850	4,153	(18)		224	(241)	(62)	3,850	(139)	69	(70)	8	
SBB038-50-2	KEYWORDS STUDIOS PLC	B	11/22/2021	MORGAN STANLEY	223.000	8,413		5,055	8,718	(2,803)			(2,803)	(860)	5,055	462	2,896	3,358	2	
49427F-10-8	KILROY REALTY CORPORATION		12/01/2021	Various	2,287.000	151,594		144,138	23,362	(2,214)			(2,214)		144,138		7,456	7,456	1,800	
494368-10-3	KIMBERLY-CLARK CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,878.000	250,045		253,211	253,211						253,211		(3,166)	(3,166)	4,150	
49446R-10-9	KIMCO REALTY CORP		11/22/2021	Various	1,771.000	42,743		19,961	26,583	(6,622)			(6,622)		19,961		22,782	22,782	903	
SBN85P-68-1	KINAXIS INC	B	11/22/2021	Various	71.000	10,210		9,105	10,050	649		945	296	(649)	9,105	778	326	1,104		
S64929-24-3	KINDEN CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	3,429		3,252	3,252	135			135	(135)	3,252	(31)	207	177	31	
X9415A-11-9	KINDRED GROUP SDR PLC	B	11/22/2021	MORGAN STANLEY	823.000	9,838		4,972	8,073	(2,160)			(2,160)	(942)	4,972	207	4,660	4,867	371	
SBN3ZY-S8-6	KINEPOLIS NV	B	11/22/2021	Various	44.000	2,525		1,871	1,871	44			44	(44)	1,871	(89)	744	655		
49714P-10-8	KINSALE CAPITAL GROUP INC		12/31/2021	Various	2,548.000	476,806		264,557	509,931	(244,264)		1,110	(245,374)		264,557		212,249	212,249	569	
S64929-68-0	KINTETSU GROUP HOLDINGS LTD	B	12/09/2021	Various	2,200.000	90,001		93,499	96,315	678			678	(3,494)	93,499	(968)	(2,530)	(3,498)		
497266-10-6	KIRBY CORP		11/22/2021	MORGAN STANLEY	248.000	13,842		8,970	12,854	(3,884)			(3,884)		8,970		4,872	4,872		
S64937-45-1	KIRIN HOLDINGS CO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	9,400.000	186,126		166,871	221,605	(40,092)			(40,092)	(14,641)	166,871	3,073	16,181	19,255	2,488	
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,481.000	151,362		172,029	185,008	(4,878)			(4,878)	(8,101)	172,029	8,920	(29,587)	(20,667)	713	
49803T-30-0	KITE REALTY GROUP TRUST REIT		11/22/2021	MORGAN STANLEY	298.000	6,632		2,628	4,458	(1,830)			(1,830)		2,628		4,004	4,004	203	
48251K-10-0	KKR REAL ESTATE FINANCE INC TRUST		11/22/2021	MORGAN STANLEY	231.000	4,968		3,889	4,140	(251)			(251)		3,889		1,079	1,079	397	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		12/30/2021	Various	8,355.000	425,033		283,225	349,406	(66,181)			(66,181)		283,225		141,808	141,808	1,131	
498904-20-0	KNOLL INC		07/20/2021	Various	968.000	24,370		10,682	14,210	(3,528)			(3,528)		10,682		13,688	13,688	102	
J34555-14-4	KOBE STEEL JPY50	B	11/24/2021	Various	1,700.000	8,967		6,115	9,073	(2,617)			(2,617)	(340)	6,115	(346)	3,198	2,852	241	
50015M-10-9	KODIAK SCIENCES INC		11/22/2021	MORGAN STANLEY	104.000	10,258		4,879	15,279	(10,400)			(10,400)		4,879		5,379	5,379		
SBYYY3-39-0	KOGAN.COM LTD	B	05/25/2021	Various	196.000	1,636		1,828	2,874	(549)		179	(728)	(317)	1,828	237	(429)	(193)	23	
500255-10-4	KOHLS CORP		11/22/2021	MORGAN STANLEY	743.000	42,763		13,768	30,233	(16,465)			(16,465)		13,768		28,995	28,995	557	
S64962-50-9	KOMERI LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,700		2,726	2,824	(78)			(78)	(21)	2,726	(58)	32	(26)		
N4297B-14-6	KON KPN NV EURO.24	B	12/09/2021	GOLDMAN, SACHS & CO.	90,617.000	268,150		276,543							276,543	(6,156)	(2,237)	(8,393)		
SB11WF-P1-6	KONECRANES OYJ	B	11/22/2021	MORGAN STANLEY	234.000	9,984		5,295	8,240	(2,279)			(2,279)	(666)	5,295	34	4,655	4,689	160	
S52082-41-9	KONGSBERG GRUPPEN	B	11/23/2021	Various	164.000	5,213		2,195	3,375	(813)			(813)	(368)	2,195	179	2,839	3,018		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,126.000	56,950		60,103	60,115	2,599			2,599	(2,611)	60,103	1,053	(4,206)	(3,153)		
M6372Q-11-3	KORNIT DIGITAL LTD	D	11/22/2021	MORGAN STANLEY	120.000	20,710		6,616	10,696	(4,080)			(4,080)		6,616		14,094	14,094		
50077B-20-7	KRATOS DEFENSE & SECURITY		11/22/2021	MORGAN STANLEY	282.000	5,703		4,424	7,735	(3,311)			(3,311)		4,424		1,280	1,280		
50105F-10-5	KRONOS WORLDWIDE INC		11/22/2021	MORGAN STANLEY	206.000	3,042		2,235	3,071	(836)			(836)		2,235		806	806	111	
S64975-65-9	KUMAGAI LTD	B	11/24/2021	MORGAN STANLEY	200.000	4,733		4,542	5,033	(454)			(454)	(37)	4,542	(434)	625	191	195	
S64976-06-1	KUMIAI CHEMICAL INDUSTRY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	2,388		2,699	2,699	61			61	(61)	2,699	(16)	(296)	(312)	21	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SB12W4-C0-5	KUNGSLEDEN	B	11/22/2021	Various	469.000	6,663		3,494	5,145	(1,043)			(1,043)	(609)	3,494	153	3,016	3,169	150	
S44950-44-2	KWS SAAT AG	B	11/22/2021	MORGAN STANLEY	22.000	1,879		1,650	1,750	42			42	(142)	1,650	10	219	229		
501550-10-0	KYNDRYL HOLDINGS INC WHEN ISSUED		12/29/2021	Various	11,548.400	210,130		324,748							324,748		(114,619)	(114,619)		
SB0YZF-P0-4	KYORIN HOLDINGS INC	B	05/25/2021	Various	200.000	3,188		3,490	3,760	(123)		120	(243)	(27)	3,490	(152)	(149)	(301)	74	
S64994-20-5	KYOWA EXE CORP	B	11/24/2021	Various	200.000	4,411		4,774	5,637	(630)			(630)	(234)	4,774	(302)	(60)	(363)	137	
SBYZ5X-N1-8	KYUSHU FINANCIAL GROUP INC	B	11/24/2021	Various	1,100.000	3,849		3,942	4,507	187		565	(378)	(187)	3,942	(218)	125	(93)	97	
501797-10-4	L BRANDS INC		08/03/2021	Various	796.000	41,013		10,433	29,603	(19,170)			(19,170)		10,433		30,579	30,579	33	
502431-10-9	L3HARRIS TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	810.000	154,738		149,991	153,106	(3,115)			(3,115)		149,991		4,747	4,747		
F5485U-10-0	LAGARDERE SCA CMN STK	B	11/22/2021	MORGAN STANLEY	150.000	3,920		2,135	3,759	(1,320)			(1,320)	(304)	2,135	14	1,772	1,786		
511637-10-0	LAKELAND BANCORP INC		11/22/2021	MORGAN STANLEY	1,534.000	28,831		15,110	19,482	(4,372)			(4,372)		15,110		13,721	13,721	813	
511656-10-0	LAKELAND FINANCIAL CORP		11/22/2021	MORGAN STANLEY	44.000	3,254		1,813	2,358	(545)			(545)		1,813		1,442	1,442	60	
512807-10-8	LAM RESEARCH CORP.		03/08/2021	Various	890.000	500,759		150,926	420,320	(269,394)			(269,394)		150,926		349,832	349,832	1,157	
512816-10-9	LAMAR ADVERTISING COMPANY ORD CLAS		11/22/2021	MORGAN STANLEY	307.000	35,079		20,252	25,549	(5,297)			(5,297)		20,252		14,827	14,827	768	
513847-10-3	LANCASTER COLONY CORP.		11/22/2021	Various	84.000	13,557		12,480	15,433	(2,953)			(2,953)		12,480		1,077	1,077	189	
514766-10-4	LANDEC CORP		11/22/2021	Various	315.000	2,978		2,904	3,418	(504)		9	(513)		2,904		74	74		
SBF41X-Y8-5	LANDIS+GYR GROUP AG	B	11/22/2021	Various	62.000	4,373		4,177	4,868	(497)		31	(528)	(163)	4,177	13	184	197		
515098-10-1	LANDSTAR SYSTEMS INC		11/22/2021	Various	2,122.000	370,843		207,130	285,749	(78,618)			(78,618)		207,130		163,713	163,713	5,184	
SBKJ95-B3-5	LAR ESPANA REAL ESTATE SA	B	11/22/2021	Various	631.000	3,716		2,878	3,606	(577)			(577)	(150)	2,878	(95)	932	837	129	
SBDD1L-29-6	LASALLE LOGIPORT REIT	B	11/24/2021	Various	4.000	6,533		6,074	6,447	(15)		90	(105)	(268)	6,074	(384)	843	459	187	
518415-10-4	LATTICE SEMICONDUCTOR		11/22/2021	Various	6,077.000	362,375		108,259	278,448	(170,189)			(170,189)		108,259		254,116	254,116		
518613-20-3	LAUREATE EDUCATION INC CLASS A		11/22/2021	Various	175.000	1,912		1,621	2,548	(927)			(927)		1,621		291	291	1,227	
G54050-10-2	LAZARD LTD CL A		11/02/2021	Various	11,734.000	556,377		315,666	496,348	(180,682)			(180,682)		315,666		240,710	240,710	7,882	
505336-10-7	LA-Z-BOY CHAIR CO.		11/22/2021	Various	3,495.000	143,063		74,151	139,241	(65,090)			(65,090)		74,151		68,912	68,912	826	
50189K-10-3	LCI INDUSTRIES		12/17/2021	Various	3,431.000	506,130		233,427	444,932	(211,505)			(211,505)		233,427		272,704	272,704	3,991	
SB4T7H-X1-7	LEARNING TECHNOLOGIES GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,959.000	4,676		3,086	4,874	(1,384)			(1,384)	(404)	3,086	225	1,365	1,590	22	
524660-10-7	LEGGETT & PLATT INC		11/22/2021	MORGAN STANLEY	584.000	24,969		19,570	25,871	(6,301)			(6,301)		19,570		5,399	5,399	958	
SB0LDD-86-7	LEM HOLDING SA	B	11/22/2021	MORGAN STANLEY	2.000	5,545		2,948	3,910	(691)			(691)	(272)	2,948	74	2,523	2,597	59	
52603B-10-7	LENDINGTREE INC		11/22/2021	Various	48.000	9,477		10,224	13,142	(874)		2,044	(2,918)		10,224		(747)	(747)		
52634L-10-8	LENSAR INC		11/22/2021	MORGAN STANLEY	38.000	275		110	276	(165)			(165)		110		165	165		
S45123-30-4	LENZING AG	B	11/22/2021	MORGAN STANLEY	72.000	9,124		3,341	7,294	(3,367)			(3,367)	(586)	3,341	19	5,763	5,782		
527064-10-9	LESLIES INC		11/22/2021	Various	3,438.000	93,642		64,791	95,405	(30,614)			(30,614)		64,791		28,851	28,851		
50187T-10-6	LGI HOMES INC		11/22/2021	MORGAN STANLEY	99.000	14,599		4,553	10,479	(5,926)			(5,926)		4,553		10,046	10,046		
50187A-10-7	LHC GROUP INC		11/22/2021	Various	95.000	12,723		13,628	20,265	(6,552)		86	(6,638)		13,628		(905)	(905)		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		02/26/2021	GOLDMAN, SACHS & CO.	186.000	27,808		29,366	29,457	(91)			(91)		29,366		(1,558)	(1,558)		
G9001E-12-8	LIBERTY LATIN AMERICA LTD CLASS C	D	11/22/2021	Various	657.000	7,731		5,622	7,286	(1,664)			(1,664)		5,622		2,108	2,108		
531229-88-8	LIBERTY MEDIA LIBERTY BRAVES CORP		11/22/2021	MORGAN STANLEY	343.000	10,117		6,195	8,534	(2,339)			(2,339)		6,195		3,922	3,922		
SBSP5Y-25-9	LIFCO CLASS B	B	05/10/2021	EXCHANGE	485.000	6,873		6,144	9,319	(2,072)			(2,072)	(1,102)	6,144	729		729	59	
53223X-10-7	LIFE STORAGE INC		11/22/2021	Various	15,141.000	1,860,110		1,106,373	1,177,822	(110,805)			(110,805)		1,106,373		753,737	753,737	35,523	
53220K-50-4	LIGAND PHARMACEUTICALS		11/22/2021	MORGAN STANLEY	77.000	12,749		5,599	7,658	(2,058)			(2,058)		5,599		7,150	7,150		
SBGHVW-01-6	LIGHTSPEED POS INC	B	08/10/2021	Various	210.000	8,145		5,887	14,809	(8,125)			(8,125)	(797)	5,887	493	1,765	2,258		
53278L-10-7	LINAMAR CORP	B	11/22/2021	MORGAN STANLEY	155.000	9,614		4,200	8,203	(3,481)			(3,481)	(522)	4,200	307	5,107	5,414	72	
533900-10-6	LINCOLN ELEC HLDGS		11/22/2021	Various	4,477.000	600,766		320,293	520,451	(200,158)			(200,158)		320,293		280,473	280,473	4,864	
H49983-18-4	LINDT & SPRUENGLI PART	B	05/10/2021	DISTRIBUTION	0.000	1,149		1,109							1,109	39		39		
E7S7AP-10-8	LINEA DIRECTA ASEGURADORA S.A C	B	11/22/2021	MORGAN STANLEY	1,949.000	3,561		2,558							2,558	(135)	1,138	1,003	89	
536797-10-3	LITHIA MTRS INC		11/22/2021	Various	76.000	22,407		16,328	22,243	(5,915)			(5,915)		16,328		6,079	6,079	103	
537008-10-4	LITTLEFUSE INC		11/22/2021	MORGAN STANLEY	93.000	29,418		12,455	23,683	(11,229)			(11,229)		12,455		16,963	16,963	188	
G5509L-10-1	LIVANOVA PLC		11/22/2021	MORGAN STANLEY	265.000	22,712		12,126	17,546	(5,420)			(5,420)		12,126		10,586	10,586		
538146-10-1	LIVEPERSON INC		11/22/2021	MORGAN STANLEY	197.000	7,975		7,958	12,259	(4,301)			(4,301)		7,958		18	18		
53815P-10-8	LIVERAMP HOLDINGS INC		11/22/2021	MORGAN STANLEY	269.000	14,022		8,855	19,688	(10,833)			(10,833)		8,855		5,166	5,166		
539481-10-1	LOBLAW COS LTD COM	B	12/09/2021	Various	2,721.000	140,102		134,149	134,149	6,213			6,213	(6,213)	134,149	7,394	(1,441)	5,953		
539830-10-9	LOCKHEED MARTIN CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	511.000	174,478		181,395	181,395						181,395		(6,917)	(6,917)	1,329	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	12/09/2021	Various	2,653.000	237,810		253,005	326,677	(37,069)		10,610	(47,679)	(25,993)	253,005	14,616	(29,810)	(15,195)	2,754	
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	11/22/2021	Various	2,389.000	8,434		6,388	7,478	(426)			(426)	(665)	6,388	612	1,434	2,047	190	
S73333-78-3	LONZA GROUP AG	B	12/09/2021	Various	219.000	128,605		139,037	140,921	194			194	(3,247)	139,037	(3,857)	(6,575)	(10,432)		
SBMVB5-66-2	LOOMIS	B	11/22/2021	Various	217.000	6,054		5,188	5,977	(84)			(84)	(705)	5,188	225	641	866	133	
543881-10-6	LORAL SPACE AND COMMUNICATIONS	C	11/23/2021	MERGER	159.000	5,336		3,025	3,337	(312)			(312)		3,025		2,311	2,311		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
546347-10-5	LOUISIANA-PACIFIC CORP.		11/22/2021	Various	2,440.000	162,008		45,054	90,695	(45,641)			(45,641)		45,054		116,954	116,954	573	
SBT9PV-P0-4	LOVISA HOLDINGS LTD	B	11/23/2021	Various	503.000	7,807		2,282	4,398	(1,668)			(1,668)	(448)	2,282	111	5,413	5,525	131	
548661-10-7	LOWES COS INC USD0.50		03/08/2021	Various	2,993.000	504,590		158,390	480,406	(322,017)			(322,017)		158,390		346,200	346,200	1,796	
549110-10-7	LOYALTY VENTURES INC		11/22/2021	MORGAN STANLEY	74.000	2,442		1,572							1,572		870	870		
S55697-11-4	LPKF LASER & ELECTRONICS AG	B	11/22/2021	Various	80.000	1,857		1,736	2,883	(913)			(913)	(233)	1,736	11	110	121	7	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		11/22/2021	MORGAN STANLEY	245.000	40,526		17,772	25,534	(7,762)			(7,762)		17,772		22,755	22,755	245	
S65361-56-0	LUK FOOK HOLDINGS INTL LTD	B	11/23/2021	MORGAN STANLEY	2,000.000	6,370		4,330	4,823	(495)			(495)	2	4,330	(21)	2,061	2,040	257	
550021-10-9	LULULEMON ATHLETICA INC	C	12/09/2021	Various	6,008.000	2,405,757		2,673,422	269,375	(27,879)			(27,879)		2,673,422		(267,665)	(267,665)		
55024U-10-9	LUMENTUM HOLDINGS INC		11/22/2021	Various	190.000	16,831		14,047	18,012	(3,965)			(3,965)		14,047		2,783	2,783		
55027E-10-2	LUMINEX CORP		07/15/2021	MERGER	161.000	5,957		3,722	3,722						3,722		2,235	2,235	48	
SBY046-T4-6	LXI REIT PLC	B	11/22/2021	MORGAN STANLEY	2,634.000	5,252		3,684	4,285	(368)			(368)	(232)	3,684	151	1,416	1,568	128	
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		11/22/2021	MORGAN STANLEY	183.000	13,966		3,464	10,072	(6,608)			(6,608)		3,464		10,501	10,501		
552690-10-9	M D U RESOURCES GROUP, INC.		11/22/2021	MORGAN STANLEY	583.000	16,793		11,566	15,356	(3,790)			(3,790)		11,566		5,227	5,227	496	
SB02K2-M3-6	M3 INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,800.000	200,703		259,041	264,230	(3,258)			(3,258)	(1,931)	259,041	(10,170)	(48,169)	(58,339)		
S65510-30-7	MABUCHI MOTOR	B	11/24/2021	Various	100.000	3,269		3,179	4,354	(994)			(994)	(181)	3,179	(201)	291	89	102	
554382-10-1	MACERICH COMPANY		11/22/2021	Various	1,556.000	30,746		10,756	16,603	(5,846)			(5,846)		10,756		19,990	19,990	808	
554489-10-4	MACK-CALI REALTY CORP		11/22/2021	MORGAN STANLEY	965.000	17,645		12,024	12,024						12,024		5,621	5,621		
SBVV08-X2-9	MACNICA FUJI ELECTRONICS HOLDINGS	B	11/24/2021	MORGAN STANLEY	300.000	7,347		4,325	5,884	(1,315)			(1,315)	(244)	4,325	(274)	3,295	3,022	157	
55616P-10-4	MACYS INC		11/22/2021	Various	1,612.000	52,951		8,353	18,135	(9,782)			(9,782)		8,353		44,598	44,598	242	
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMEN		11/22/2021	Various	125.000	8,422		8,224	13,130	(4,906)			(4,906)		8,224		198	198		
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		11/22/2021	Various	83.000	14,742		14,060	15,280	(1,220)			(1,220)		14,060		682	682		
S65547-05-1	MAEDA CORP	B	10/01/2021	EXCHANGE	500.000	3,361		3,531	4,441	(809)			(809)	(101)	3,531	(169)		(169)	154	
S25813-32-0	MAG SILVER CORP	B	11/22/2021	Various	229.000	4,140		3,447	4,684	(659)		380	(1,040)	(197)	3,447	169	524	693		
559079-20-7	MAGELLAN HEALTH SERVICES INC		11/22/2021	MORGAN STANLEY	107.000	10,107		7,683	8,864	(1,181)			(1,181)		7,683		2,424	2,424		
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP	D	11/22/2021	MORGAN STANLEY	245.000	4,673		2,609	3,312	(703)			(703)		2,609		2,064	2,064		
S65557-08-4	MAKINO MILLING MACHINE CO	B	11/24/2021	MORGAN STANLEY	200.000	6,685		6,118	7,216	(799)			(799)	(299)	6,118	(387)	955	568	48	
56117J-10-0	MALIBU BOATS CLASS A INC		11/22/2021	MORGAN STANLEY	100.000	7,380		2,716	6,244	(3,528)			(3,528)		2,716		4,664	4,664		
SBJ1DL-W9-0	MAN GROUP PLC	B	11/22/2021	MORGAN STANLEY	3,124.000	9,512		4,644	5,893	(681)			(681)	(568)	4,644	418	4,450	4,868	357	
SB58YW-F7-6	MAN WAH HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	4,000.000	7,207		3,824	8,677	(4,856)			(4,856)	4	3,824	(19)	3,402	3,383	134	
G57848-10-6	MANDARIN ORIENTAL INTERNATIONAL LT	D	11/23/2021	Various	4,600.000	8,939		6,792	7,820	(1,028)			(1,028)		6,792		2,146	2,146		
562750-10-9	MANHATTAN ASSOCIATES		11/22/2021	MORGAN STANLEY	225.000	37,274		11,735	23,666	(11,931)			(11,931)		11,735		25,540	25,540		
56418H-10-0	MANPOWERGROUP		11/22/2021	MORGAN STANLEY	218.000	21,803		15,041	19,659	(4,618)			(4,618)		15,041		6,762	6,762	275	
564563-10-4	MANTECH INTL CORP		11/22/2021	MORGAN STANLEY	69.000	5,086		4,753	6,137	(1,384)			(1,384)		4,753		334	334	79	
SB4LR5-Q8-1	MAPLETREE INDUSTRIAL UNITS TRUST	B	02/26/2021	GOLDMAN, SACHS & CO.	4,200.000	8,453		8,718	9,184	(40)			(40)	(426)	8,718	429	(694)	(265)	93	
SB87GT-Z4-7	MAPLETREE NORTH ASIA COMMERCIAL TR	B	11/23/2021	Various	11,200.000	8,441		7,351	8,220	(441)			(441)	(428)	7,351	172	918	1,090	304	
565849-10-6	MARATHON OIL CORP		11/22/2021	Various	5,101.000	77,527		23,197	34,024	(10,827)			(10,827)		23,197		54,330	54,330	878	
566324-10-9	MARCUS & MILLICHAP INC		11/22/2021	MORGAN STANLEY	220.000	10,365		6,020	8,191	(2,171)			(2,171)		6,020		4,345	4,345		
57060D-10-8	MARKETAXESS HOLDINGS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	45.000	23,083		24,263	25,675	(1,412)			(1,412)		24,263		(1,180)	(1,180)	30	
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	11/22/2021	MORGAN STANLEY	5,071.000	16,749		6,159	9,448	(2,320)			(2,320)	(969)	6,159	598	9,992	10,590		
57164Y-10-7	MARRIOTT VACATIONS WORLD		11/22/2021	MORGAN STANLEY	161.000	26,556		13,213	22,092	(8,879)			(8,879)		13,213		13,343	13,343	87	
SB012B-V2-0	MARSHALLS PLC	B	11/22/2021	MORGAN STANLEY	646.000	6,358		4,923	6,601	(1,024)			(1,024)	(653)	4,923	455	979	1,435	79	
573075-10-8	MARTEN TRANSPORT LTD		11/22/2021	MORGAN STANLEY	267.000	4,583		3,008	4,600	(1,592)			(1,592)		3,008		1,575	1,575	166	
SBKGHM-19-3	MARUHA NICHIRO CORP	B	11/24/2021	Various	300.000	6,236		6,147	6,451	(36)			(36)	(268)	6,147	(389)	478	89	97	
S65706-60-8	MARUWA (OWARIASAHI) LTD	B	11/24/2021	MORGAN STANLEY	100.000	12,310		7,557	11,226	(3,203)			(3,203)	(466)	7,557	(478)	5,231	4,753	56	
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/29/2021	Various	5,539.000	147,995		147,995	263,324	(115,330)			(115,330)		147,995				665	
573874-10-4	MARVELL TECHNOLOGY INC		12/10/2021	BANK OF AMERICA/MERRILL LYNCH	37,605.000	3,344,638		2,628,233							2,628,233		716,406	716,406		
575385-10-9	MASONITE INTERNATIONAL CORP		11/22/2021	MORGAN STANLEY	76.000	8,680		6,412	7,474	(1,062)			(1,062)		6,412		2,267	2,267		
576323-10-9	MASTEC INC.		11/22/2021	MORGAN STANLEY	271.000	26,524		11,349	18,477	(7,127)			(7,127)		11,349		15,175	15,175		
57636Q-10-4	MASTERCARD INC CLASS A		02/23/2021	DIRECT	1,959.000	686,473		262,114	699,245	(437,131)			(437,131)		262,114		424,359	424,359	862	
576690-10-1	MATERION CORP		11/22/2021	MORGAN STANLEY	170.000	15,722		6,149	10,832	(4,684)			(4,684)		6,149		9,573	9,573	81	
SB249G-C0-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	B	11/24/2021	MORGAN STANLEY	200.000	8,241		7,258	8,523	(912)			(912)	(354)	7,258	(459)	1,443	984	113	
577081-10-2	MATTEL INC COM		11/22/2021	MORGAN STANLEY	1,209.000	27,051		13,408	21,097	(7,689)			(7,689)		13,408		13,643	13,643		
577128-10-1	MATTHEWS INTL CORP		11/22/2021	MORGAN STANLEY	357.000	13,086		6,451	10,496	(4,045)			(4,045)		6,451		6,635	6,635	230	
57778K-10-5	MAXAR TECHNOLOGIES INC		11/22/2021	MORGAN STANLEY	283.000	8,435		2,859	10,921	(8,062)			(8,062)		2,859		5,576	5,576	8	
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN	D	11/22/2021	Various	53.000	994		784	1,504	(720)			(720)		784		210	210		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/26/2021	MERGER	4,082.000	430,393		263,697	361,869	(98,172)			(98,172)		263,697		166,696	166,696		
577933-10-4	MAXIMUS INC		11/22/2021	MORGAN STANLEY	137.000	11,167		7,973	10,027	(2,054)			(2,054)		7,973		3,194	3,194	153	
57776J-10-0	MAXLINEAR INC-CLASS A		11/22/2021	MORGAN STANLEY	328.000	22,653		3,850	12,526	(8,676)			(8,676)		3,850		18,803	18,803		
579780-20-6	MCCORMICK & CO.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,476.000	208,342		231,481	236,706	(5,224)			(5,224)		231,481		(23,139)	(23,139)	842	
580135-10-1	MCDONALDS CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	217.000	45,376		46,564	46,564						46,564		(1,188)	(1,188)	280	
58039P-10-7	MCEWEN MINING INC		11/22/2021	Various	6,093.000	6,894		5,549	6,002	(453)			(453)		5,549		1,345	1,345		
580589-10-9	MCGRATH RENTCORP.		11/22/2021	MORGAN STANLEY	151.000	12,140		7,704	10,132	(2,428)			(2,428)		7,704		4,436	4,436	260	
552676-10-8	MDC HOLDINGS INC		11/22/2021	Various	148.000	8,189		3,824	7,193	(3,369)			(3,369)		3,824		4,365	4,365	252	
SBJYLT-00-8	MEDACTA GROUP SA	B	11/22/2021	MORGAN STANLEY	31.000	4,648		2,957	3,072	(45)			(45)	(71)	2,957	(70)	1,761	1,691		
584021-10-9	MEDALLIA INC		10/29/2021	Various	11,750.000	369,116		245,659	390,335	(142,128)		2,548	(144,676)		245,659		123,457	123,457		
58404W-10-9	MEDCATH CORP		12/24/2020	CANCELLED TRADE	(400.000)															
58470H-10-1	MEDIFAST INC		11/22/2021	MORGAN STANLEY	48.000	10,507		2,965	9,424	(6,460)			(6,460)		2,965		7,543	7,543	259	
SBK93Z-N7-5	MEDLEY INC	B	11/24/2021	MORGAN STANLEY	100.000	2,647		3,440	4,397	(775)			(775)	(182)	3,440	(218)	(575)	(792)		
58506Q-10-9	MEDPACE HOLDINGS INC		11/22/2021	MORGAN STANLEY	107.000	23,602		7,917	14,894	(6,978)			(6,978)		7,917		15,686	15,686		
J41575-10-1	MEDPEER INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	5,720		6,355	7,904	(1,490)			(1,490)	(58)	6,355	(135)	(500)	(636)		
SBZ5ZW-Z3-5	MEGAPORT LTD	B	11/23/2021	Various	397.000	5,936		3,322	4,365	(561)			(561)	(482)	3,322	199	2,415	2,614		
S05758-09-9	MEGGITT PLC	B	11/22/2021	MORGAN STANLEY	2,488.000	24,791		8,365	15,866	(6,132)			(6,132)	(1,369)	8,365	651	15,775	16,426		
S65763-56-7	MEITEC CORP	B	11/24/2021	Various	100.000	5,990		4,811	5,192	(165)			(165)	(215)	4,811	(305)	1,484	1,179	156	
S73700-63-5	MELEXIS NV	B	11/22/2021	MORGAN STANLEY	70.000	8,625		5,506	6,843	(895)			(895)	(442)	5,506	(64)	3,183	3,119	128	
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC	B	12/09/2021	Various	58,382.000	119,123		100,097							100,097	(3,829)	22,855	19,027	603	
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	08/31/2021	EXCHANGE	58,383.000	100,098		95,883	142,095	(50,738)			(50,738)	(5,062)	95,883	4,215		4,215	688	
SBYL7K-85-3	MENICON LTD	B	11/24/2021	MORGAN STANLEY	200.000	6,963		4,930	6,054	(873)			(873)	(251)	4,930	(312)	2,346	2,034	28	
58733R-10-2	MERCADOLIBRE INC	C	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	30.000	40,962		41,086							41,086		(124)	(124)		
58844R-10-8	MERCHANTS BANCORP REPRESENTIN		11/22/2021	MORGAN STANLEY	27.000	1,297		464	746	(282)			(282)		464		833	833	9	
58933Y-10-5	MERCK & CO. INC.		06/03/2021	Various	8,078.000	632,699		658,269	660,780	(36,109)			(36,109)		658,269		(25,570)	(25,570)	5,251	
589400-10-0	MERCURY GENERAL CORP		11/22/2021	MORGAN STANLEY	121.000	6,218		4,701	6,317	(1,616)			(1,616)		4,701		1,517	1,517	230	
589378-10-8	MERCURY SYSTEMS INC		11/22/2021	Various	123.000	7,823		8,799	10,831	(1,853)		180	(2,033)		8,799		(976)	(976)		
58958U-10-3	MERIDIAN BANCORP INC		11/15/2021	MERGER	608.000	14,618		6,293	9,065	(2,772)			(2,772)		6,293		8,325	8,325	231	
589584-10-1	MERIDIAN BIOSCIENCE INC		11/22/2021	MORGAN STANLEY	164.000	3,509		2,569	3,065	(496)			(496)		2,569		940	940		
589889-10-4	MERIT MEDICAL SYSTEMS INC		11/22/2021	MORGAN STANLEY	229.000	15,708		7,222	12,712	(5,490)			(5,490)		7,222		8,486	8,486		
59001A-10-2	MERITAGE HOMES CORP		11/22/2021	Various	128.000	10,791		10,601	10,601						10,601		190	190		
59001K-10-0	MERITOR INC		11/22/2021	MORGAN STANLEY	491.000	14,192		8,946	13,704	(4,758)			(4,758)		8,946		5,246	5,246		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	11/22/2021	Various	25,520.000	246,246		216,781	242,931	(15,805)			(15,805)	(10,344)	216,781	6,810	22,655	29,465		
59045L-10-6	MERSANA THERAPEUTICS INC		10/14/2021	Various	6,041.000	49,674		56,967	160,751	(17,504)		86,281	(103,784)		56,967		(7,292)	(7,292)		
N5749R-10-0	MERUS NV	D	11/22/2021	Various	508.000	11,945		7,912	8,905	(993)			(993)		7,912		4,033	4,033		
59064R-10-9	MESA LABORATORIES INC		11/22/2021	MORGAN STANLEY	20.000	6,226		4,057	5,733	(1,676)			(1,676)		4,057		2,169	2,169	10	
SB04SF-48-4	MESOBLAST LTD	B	11/23/2021	Various	1,368.000	1,677		1,660	2,375	262		715	(453)	(262)	1,660	93	(76)	17		
59100U-10-8	META FINANCIAL GROUP INC		11/22/2021	MORGAN STANLEY	188.000	11,946		3,553	6,873	(3,320)			(3,320)		3,553		8,393	8,393	38	
SB0744-W4-6	METCASH	B	11/23/2021	MORGAN STANLEY	2,199.000	6,612		4,100	5,735	(995)			(995)	(641)	4,100	235	2,277	2,512	289	
S26544-16-3	METHANEX CORP	B	11/22/2021	Various	311.000	13,327		5,783	14,278	(7,544)			(7,544)	(951)	5,783	439	7,105	7,544	46	
D5S17Q-11-6	METRO AG	B	11/22/2021	MORGAN STANLEY	493.000	6,044		4,512	5,547	(905)			(905)	(130)	4,512	(238)	1,770	1,531	308	
S25839-52-3	METRO INC -CL A	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,720.000	117,672		121,268	121,268	2,049			2,049	(2,049)	121,268	2,854	(6,451)	(3,597)	457	
SB1FN8-X9-5	METSO OUTOTEC CORP	B	11/22/2021	MORGAN STANLEY	1,477.000	15,999		13,236	14,774	(1,191)			(1,191)	(347)	13,236	(699)	3,462	2,763	226	
55277P-10-4	MGE ENERGY INC		11/22/2021	MORGAN STANLEY	35.000	2,676		2,193	2,451	(258)			(258)		2,193		483	483	39	
552848-10-3	MGIC INVT CORP WIS		12/29/2021	Various	26,367.000	373,566		238,654	314,892	(94,957)			(94,957)		238,654		134,912	134,912	7,128	
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		11/22/2021	Various	48,235.000	1,962,978		1,390,198	1,291,407	(128,704)			(128,704)		1,390,198		572,779	572,779	69,014	
S30232-31-8	MICHAEL PAGE INTERNATIONAL PLC	B	11/22/2021	MORGAN STANLEY	860.000	7,764		3,990	5,260	(730)			(730)	(539)	3,990	387	3,387	3,774	368	
594918-10-4	MICROSOFT CORP		05/25/2021	DIRECT	2,099.000	528,360		78,232	466,860	(388,627)			(388,627)		78,232		450,128	450,128	2,351	
59522J-10-3	MID AMERICA APT		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	4,986.000	708,331		520,647	631,676	(111,029)			(111,029)		520,647		187,684	187,684	5,111	
SB19PR-78-6	MID REIT INC	B	02/25/2021	MERGER	8.000	8,221		5,936	7,276	(1,101)			(1,101)	(240)	5,936	26	2,260	2,285	202	
596278-10-1	MIDDLEBY CORP		11/22/2021	MORGAN STANLEY	220.000	40,998		15,607	28,362	(12,756)			(12,756)		15,607		25,391	25,391		
597742-10-5	MIDLAND STATES BANCORP INC		11/22/2021	MORGAN STANLEY	941.000	23,633		12,092	16,816	(4,724)			(4,724)		12,092		11,541	11,541	1,054	
S65861-17-1	MILBON CO LTD	B	11/24/2021	Various	100.000	5,277		4,764	6,364	(1,335)			(1,335)	(264)	4,764	(302)	814	513	48	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
L6388F-12-8	MILLICOM INTL CELLULAR	B	11/22/2021	MORGAN STANLEY	248.000	8,586		6,490	9,778	(2,132)			(2,132)	(1,157)	6,490	285	1,811	2,096		
S65946-04-8	MIMASU SEMICONDUCTOR INDUSTRY LTD	B	11/24/2021	MORGAN STANLEY	100.000	2,172		2,189	2,501	(256)			(256)	(57)	2,189	(178)	162	(16)	28	
G14838-10-9	MIMECAST LTD		11/22/2021	Various	5,328.000	221,416		188,901	302,844	(113,749)		194	(113,943)		188,901		32,516	32,516		
SB17ZL-56-8	MINERAL RESOURCES LTD	B	11/23/2021	MORGAN STANLEY	574.000	17,892		8,932	16,588	(6,004)			(6,004)	(1,652)	8,932	370	8,591	8,961	1,184	
603158-10-6	MINERAL TECH INC		11/22/2021	MORGAN STANLEY	194.000	14,081		9,004	12,051	(3,048)			(3,048)		9,004		5,078	5,078	39	
S63566-11-1	MIRACA HOLDINGS INC	B	11/24/2021	MORGAN STANLEY	200.000	4,846		4,711	5,383	(449)			(449)	(223)	4,711	(298)	433	135	252	
SB64KR-62-1	MIRAIT HOLDINGS CORP	B	11/24/2021	MORGAN STANLEY	400.000	7,090		5,962	6,850	(604)			(604)	(284)	5,962	(377)	1,506	1,128	152	
60468T-10-5	MIRATI THERAPEUTICS INC		11/22/2021	MORGAN STANLEY	116.000	16,347		9,298	25,478	(16,181)			(16,181)		9,298		7,049	7,049		
606710-20-0	MITEK SYSTEMS INC		11/22/2021	MORGAN STANLEY	337.000	5,862		3,191	5,992	(2,800)			(2,800)		3,191		2,671	2,671		
J43916-11-3	MITSUBISHI ESTATE CO	B	12/09/2021	GOLDMAN, SACHS & CO.	21,500.000	298,142		323,325	345,058	(16,014)			(16,014)	(5,719)	323,325	(25,320)	136	(25,184)	6,047	
S65968-48-9	MITSUBISHI LOGISTICS	B	11/24/2021	MORGAN STANLEY	200.000	5,213		5,152	5,986	(586)			(586)	(248)	5,152	(326)	387	61	111	
SBYZWT-W3-3	MITSUI FUDOSAN LOGISTICS PARK REIT	B	11/24/2021	Various	1.000	5,179		4,454	5,066	(402)			(402)	(210)	4,454	(281)	1,007	725	109	
S65973-46-3	MITSUI MINING AND SMELTING LTD	B	11/24/2021	MORGAN STANLEY	200.000	5,390		4,056	7,332	(2,972)			(2,972)	(304)	4,056	(257)	1,591	1,334	138	
S65975-84-9	MITSUI OSK LINES LTD	B	11/24/2021	MORGAN STANLEY	300.000	16,796		5,306	9,153	(3,468)			(3,468)	(380)	5,306	(336)	11,826	11,490	1,042	
SB1BSC-X6-6	MIXI INC	B	11/24/2021	Various	200.000	3,964		3,528	4,961	(1,227)			(1,227)	(206)	3,528	(223)	660	436	178	
55306N-10-4	MKS INSTRUMENTS		11/22/2021	Various	1,978.000	305,988		160,168	297,590	(137,422)			(137,422)		160,168		145,820	145,820	1,206	
SB0BV8-96-9	MOBIMO HOLDING AG-REG	B	11/22/2021	Various	13.000	4,461		3,613	4,206	(301)			(301)	(292)	3,613	92	756	848		
607525-10-2	MODEL N INC		11/22/2021	MORGAN STANLEY	95.000	2,816		2,421	3,390	(969)			(969)		2,421		396	396		
SB151P-43-8	MODERN TIMES GROUP AB	B	11/22/2021	Various	224.000	2,436		2,431	4,001	(1,097)			(1,097)	(473)	2,431	107	(102)	5		
60786M-10-5	MOELIS ORD CLASS A		11/22/2021	Various	9,134.000	527,815		263,383	427,106	(163,722)			(163,722)		263,383		264,432	264,432	12,035	
60855R-10-0	MOLINA HEALTHCARE INC		05/27/2021	Various	3,984.000	978,653		543,889	847,317	(303,428)			(303,428)		543,889		434,764	434,764		
S66004-71-4	MONADELPHOUS GROUP LTD	B	11/23/2021	Various	428.000	2,861		2,817	4,449	(841)		293	(1,134)	(498)	2,817	163	(119)	43	143	
609027-10-7	MONARCH CASINO & RESORT INC		11/22/2021	Various	1,968.000	141,615		57,206	120,481	(63,275)			(63,275)		57,206		84,409	84,409		
609207-10-5	MONDELEZ INTERNATIONAL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,011.000	331,475		307,342	351,463	(44,121)			(44,121)		307,342		24,132	24,132	1,893	
SBD5ZW-W6-5	MONEY FORWARD INC	B	11/24/2021	Various	200.000	11,535		7,289	9,521	(2,016)			(2,016)	(216)	7,289	(318)	4,564	4,246		
60937P-10-6	MONGODB INC CLASS A		05/25/2021	Various	21.000	6,060		5,616	7,540	(1,506)		417	(1,924)		5,616		444	444		
609720-10-7	MONMOUTH REIT-CLASS A		11/22/2021	MORGAN STANLEY	599.000	12,480		8,883	10,375	(1,492)			(1,492)		8,883		3,597	3,597	431	
609839-10-5	MONOLITHIC POWER SYSTEMS		11/22/2021	Various	109.000	58,641		17,021	39,919	(22,898)			(22,898)		17,021		41,620	41,620	230	
SB1FWD-64-5	MONTEA COMM	B	02/26/2021	GOLDMAN, SACHS & CO.	36.000	4,100		4,101	4,101	96			96	(96)	4,101	95	(95)	(1)		
615394-20-2	MOOG, INC. CLASS A		11/22/2021	MORGAN STANLEY	167.000	12,703		8,210	13,243	(5,033)			(5,033)		8,210		4,493	4,493	167	
S06027-29-6	MORGAN CRUCIBLE CO. PLC	B	11/22/2021	MORGAN STANLEY	1,024.000	5,229		3,028	4,353	(879)			(879)	(446)	3,028	294	1,907	2,201	95	
S08085-61-5	MORGAN SINDALL GROUP PLC	B	11/22/2021	MORGAN STANLEY	171.000	5,545		2,542	3,581	(844)			(844)	(194)	2,542	104	2,898	3,003	168	
617446-44-8	MORGAN STANLEY		05/25/2021	DIRECT	1,719.000	152,750		58,446	117,803	(59,357)			(59,357)		58,446		94,304	94,304	1,203	
SB1GF9-P3-2	MORI HILLS REIT INVESTMENT C	B	11/24/2021	MORGAN STANLEY	6.000	8,033		7,595	8,270	(357)			(357)	(317)	7,595	(504)	942	438	282	
J46496-12-1	MORI SEIKI CO LTD	B	11/24/2021	MORGAN STANLEY	400.000	6,610		4,846	6,079	(981)			(981)	(252)	4,846	(307)	2,071	1,765	65	
S66026-04-8	MORINAGA & CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	7,225		7,516	7,516	312			312	(312)	7,516	103	(394)	(291)		
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	11/24/2021	MORGAN STANLEY	100.000	5,007		4,440	4,920	(276)			(276)	(204)	4,440	(281)	849	568	57	
617700-10-9	MORNINGSTAR INC		12/29/2021	Various	2,340.000	637,630		277,998	541,874	(263,875)			(263,875)		277,998		359,632	359,632	1,789	
S55310-00-7	MORPHOSYS AG	B	02/26/2021	GOLDMAN, SACHS & CO.	74.000	7,542		8,495	8,495	601			601	(601)	8,495	642	(1,594)	(953)		
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC	B	10/27/2021	MERGER	84,910.000	334,174		186,776	205,846	(4,831)			(4,831)	(14,238)	186,776	14,518	132,880	147,397	10,669	
62482R-10-7	MR COOPER GROUP INC		11/22/2021	MORGAN STANLEY	293.000	12,290		3,926	9,092	(5,166)			(5,166)		3,926		8,364	8,364		
S50714-32-8	M-REAL OYJ-B SHARES	B	11/22/2021	MORGAN STANLEY	472.000	4,571		3,191	4,978	(1,384)			(1,384)	(403)	3,191	20	1,360	1,380	95	
553498-10-6	MSA SAFETY INC		11/22/2021	Various	2,912.000	470,110		303,302	435,024	(131,722)			(131,722)		303,302		166,808	166,808	1,396	
553530-10-6	MSC INDL DIRECT INC		11/22/2021	MORGAN STANLEY	180.000	15,042		10,593	15,190	(4,597)			(4,597)		10,593		4,449	4,449	540	
55354G-10-0	MSCI INC A		12/09/2021	GOLDMAN, SACHS & CO.	3,281.000	2,033,996		2,146,857							2,146,857		(112,860)	(112,860)	3,412	
S25142-75-3	MTY FOOD GROUP INC	B	11/22/2021	Various	83.000	3,569		3,308	3,775	(404)			(404)	(64)	3,308	76	186	261	10	
624756-10-2	MUELLER INDUSTRIES INC		11/22/2021	MORGAN STANLEY	325.000	19,505		8,366	11,411	(3,045)			(3,045)		8,366		11,139	11,139	127	
624758-10-8	MUELLER WATER PRODUCTS INC CL A		11/22/2021	MORGAN STANLEY	241.000	3,534		1,985	2,984	(999)			(999)		1,985		1,549	1,549	54	
SB4MMW-16-6	MULLEN GROUP LTD	B	11/22/2021	Various	479.000	4,053		3,335	4,098	(591)			(591)	(173)	3,335	167	551	718	72	
626755-10-2	MURPHY USA INC		11/22/2021	MORGAN STANLEY	103.000	18,899		8,689	13,480	(4,791)			(4,791)		8,689		10,210	10,210	107	
S52628-49-2	MYCRONIC	B	11/22/2021	MORGAN STANLEY	209.000	4,955		3,943	6,245	(1,564)			(1,564)	(739)	3,943	173	839	1,012	63	
628464-10-9	MYERS INDS INC		11/22/2021	MORGAN STANLEY	370.000	7,583		4,694	7,689	(2,995)			(2,995)		4,694		2,889	2,889	200	
55405W-10-4	MYR GROUP INC DELAWARE		11/22/2021	MORGAN STANLEY	209.000	24,776		5,553	12,561	(7,008)			(7,008)		5,553		19,223	19,223		
62855J-10-4	MYRIAD GENETICS INC		11/22/2021	MORGAN STANLEY	396.000	10,892		4,532	7,831	(3,299)			(3,299)		4,532		6,360	6,360		
S66233-26-3	NAGAILEBEN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,465		2,645	2,858	(149)			(149)	(65)	2,645	(16)	(164)	(180)		
S66198-20-1	NAGASE LTD	B	11/24/2021	MORGAN STANLEY	500.000	7,650		6,224	7,293	(766)			(766)	(303)	6,224	(394)	1,820	1,426	193	
S66198-42-5	NAGATANIEN HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,162		2,196	2,196	50			50	(50)	2,196	(13)	(21)	(34)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S66198-64-9	NAGOYA RAILROAD LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,400.000	112,634		116,004	116,004	848			848	(848)	116,004	(4,554)	1,184	(3,370)		
S62710-71-0	NAKANISHI INC	B	11/24/2021	MORGAN STANLEY	200.000	4,039		3,478	4,388	(810)			(810)	(99)	3,478	(283)	844	561	52	
M70700-10-5	NANO X IMAGING LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	84.000	3,802		3,835	3,835						3,835		(33)	(33)		
SB1WF9-79-4	NANOSONICS LTD	B	11/23/2021	Various	759.000	3,624		3,726	4,703	(769)		13	(783)	(194)	3,726	272	(375)	(102)		
63009R-10-9	NANOSTRING TECHNOLOGIES INC		11/22/2021	MORGAN STANLEY	191.000	8,279		4,954	12,774	(7,820)			(7,820)		4,954		3,325	3,325		
630402-10-5	NAPCO SECURITY TECHNOLOGIES INC		11/22/2021	MORGAN STANLEY	89.000	4,431		1,466	2,334	(868)			(868)		1,466		2,965	2,965		
632307-10-4	NATERA INC		11/22/2021	MORGAN STANLEY	273.000	27,045		9,176	27,169	(17,993)			(17,993)		9,176		17,869	17,869		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		11/22/2021	Various	3,376.000	152,709		80,804	110,598	(29,793)			(29,793)		80,804		71,905	71,905	2,194	
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,521.000	4,494		3,183	4,936	(1,294)			(1,294)	(460)	3,183	261	1,050	1,311		
636180-10-1	NATIONAL FUEL GAS CO.		11/22/2021	MORGAN STANLEY	301.000	18,022		12,218	12,380	(163)			(163)		12,218		5,805	5,805	542	
636220-30-3	NATIONAL GENERAL HOLDINGS CORP		01/04/2021	MERGER	339.000	10,848		5,610	11,587	(5,977)			(5,977)		5,610		5,238	5,238	864	
63633D-10-4	NATIONAL HEALTH INVESTORS		11/22/2021	Various	297.000	18,520		17,365	20,543	(3,179)			(3,179)		17,365		1,155	1,155	813	
635906-10-0	NATIONAL HEALTHCARE CORP		11/22/2021	Various	181.000	12,942		11,262	12,020	(758)			(758)		11,262		1,680	1,680	369	
636518-10-2	NATIONAL INSTRUMENTS CORP		11/22/2021	MORGAN STANLEY	480.000	21,698		17,966	21,091	(3,125)			(3,125)		17,966		3,732	3,732	518	
637372-20-2	NATIONAL RESEARCH CORP		11/22/2021	Various	86.000	4,351		3,677	3,677						3,677		674	674	6	
637417-10-6	NATIONAL RETAIL PROPERTIES		12/21/2021	Various	11,492.000	538,959		371,921	470,253	(98,331)			(98,331)		371,921		167,037	167,037	16,178	
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		11/22/2021	MORGAN STANLEY	336.000	20,834		9,959	12,106	(2,147)			(2,147)		9,959		10,875	10,875	383	
SBGP64-79-4	NATIONAL STORAGE REIT STAPLED UNIT	B	11/23/2021	MORGAN STANLEY	4,576.000	7,991		5,841	6,744	(206)			(206)	(698)	5,841	279	1,872	2,150	272	
63845R-10-7	NATIONAL VISION HOLDINGS INC		11/22/2021	Various	3,355.000	168,908		67,011	151,948	(84,937)			(84,937)		67,011		101,897	101,897		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	12/09/2021	GOLDMAN, SACHS & CO.	14,329.000	294,361		304,452							304,452	(15,032)	4,941	(10,091)	6,839	
639050-10-3	NATUS MEDICAL INC		11/22/2021	MORGAN STANLEY	514.000	13,094		8,805	10,301	(1,496)			(1,496)		8,805		4,289	4,289		
W5691F-10-4	NCC AB	B	11/22/2021	Various	231.000	4,187		3,649	4,219	19		90	(71)	(499)	3,649	160	378	538	103	
SB01QG-K8-2	NCC GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,246.000	3,998		2,719	4,292	(1,149)			(1,149)	(424)	2,719	252	1,027	1,279	78	
63947U-10-7	NCINO INC		11/22/2021	Various	735.000	41,496		45,467	53,221	(4,196)		3,558	(7,754)		45,467		(3,971)	(3,971)		
SB9B4F-J7-1	NEARMAP LTD	B	11/23/2021	Various	1,676.000	2,632		2,590	2,871	108		185	(77)	(204)	2,590	199	(157)	42		
S66404-00-5	NEC CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,000.000	144,239		136,207	160,976	(16,853)			(16,853)	(7,917)	136,207	(200)	8,233	8,033	1,234	
SBD9BP-N2-7	NEINOR HOMES SA	B	03/02/2021	Various	61.000	815		794	814	14			14	(34)	794	34	(13)	21		
SB02NR-83-4	NEL	B	11/23/2021	Various	3,362.000	7,043		5,220	11,372	(3,850)		1,015	(4,865)	(1,287)	5,220	448	1,375	1,823		
SBLF9R-R4-5	NELES	B	02/26/2021	GOLDMAN, SACHS & CO.	199.000	2,490		2,643	2,643	110			110	(110)	2,643	112	(265)	(153)		
640491-10-6	NEOGEN CORP		11/22/2021	MORGAN STANLEY	316.000	13,937		10,638	12,529	(1,891)			(1,891)		10,638		3,299	3,299		
64049M-20-9	NEOGENOMICS INC		11/22/2021	Various	340.000	12,945		12,505	18,306	(5,800)			(5,800)		12,505		440	440		
S60365-48-3	NET ONE SYSTEMS CO LTD	B	11/24/2021	Various	200.000	6,274		6,531	7,051	(94)		133	(227)	(293)	6,531	(157)	(101)	(258)	61	
SBFYDW-S1-0	NETCOMPANY GROUP	B	11/22/2021	Various	128.000	13,854		8,743	13,098	(3,364)			(3,364)	(991)	8,743	95	5,015	5,110	13	
SBF5GL-W6-8	NETLINK NBN TRUST UNITS	B	11/23/2021	Various	13,800.000	10,200		9,601	10,076	49			49	(524)	9,601	246	353	599	487	
SBF52P-L1-7	NETWEALTH GROUP LTD	B	11/23/2021	Various	302.000	3,411		3,390	3,715	(38)		47	(86)	(239)	3,390	287	(266)	21	25	
64125C-10-9	NEUROCRINE BIOSCIENCES INC		12/09/2021	Various	1,855.000	160,873		164,711	177,802	(13,091)			(13,091)		164,711		(3,837)	(3,837)		
64157F-10-3	NEVRO CORP		11/22/2021	Various	111.000	11,419		11,898	19,214	(6,446)		869	(7,316)		11,898		(480)	(480)		
S28269-47-0	NEW GOLD INC	B	11/22/2021	Various	1,999.000	3,140		2,391	4,393	(1,272)		483	(1,755)	(247)	2,391	145	604	749		
651587-10-7	NEW MARKET CORP		11/22/2021	Various	11.000	4,169		3,766	4,381	(616)			(616)		3,766		403	403	21	
64829B-10-0	NEW RELIC INC		11/22/2021	Various	160.000	13,854		7,398	10,464	(3,066)			(3,066)		7,398		6,456	6,456		
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		11/22/2021	Various	1,880.000	20,750		15,284	18,687	(3,403)			(3,403)		15,284		5,466	5,466	1,467	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		11/22/2021	MORGAN STANLEY	1,303.000	16,359		10,776	13,747	(2,971)			(2,971)		10,776		5,583	5,583	886	
650111-10-7	NEW YORK T IMES CO CL A		11/22/2021	MORGAN STANLEY	1,075.000	53,613		33,013	55,653	(22,640)			(22,640)		33,013		20,600	20,600	166	
S66371-01-4	NEWCREST MINING LTD	B	12/09/2021	Various	11,174.000	204,342		222,001	222,286	19,402			19,402	(19,687)	222,001	20,061	(37,720)	(17,659)	1,633	
651639-10-6	NEWMONT CORP		12/09/2021	Various	5,617.000	315,637		305,003	134,393	(7,300)		5,244	(12,544)		305,003		10,634	10,634	10,502	
S71308-36-5	NEXANS SA	B	11/22/2021	MORGAN STANLEY	66.000	6,698		3,068	4,785	(1,329)			(1,329)	(387)	3,068	20	3,610	3,630	48	
SB037J-C2-5	NEXITY	B	11/22/2021	MORGAN STANLEY	153.000	6,803		4,822	6,638	(1,326)			(1,326)	(490)	4,822	(13)	1,994	1,981	317	
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		11/22/2021	Various	132.000	8,861		5,011	5,585	(574)			(574)		5,011		3,850	3,850	143	
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		11/22/2021	MORGAN STANLEY	128.000	21,060		11,665	13,976	(2,311)			(2,311)		11,665		9,395	9,395	358	
SB5LMK-P4-2	NEXTDC LTD	B	11/23/2021	Various	1,141.000	10,169		7,926	10,768	(1,677)			(1,677)	(1,165)	7,926	504	1,739	2,242		
65341B-10-6	NEXTERA ENERGY PARTNERS LP		11/22/2021	MORGAN STANLEY	216.000	18,899		9,254	14,483	(5,228)			(5,228)		9,254		9,644	9,644	562	
65290C-10-5	NEXTIER OILFIELD SOLUTIONS INC		11/22/2021	MORGAN STANLEY	2,844.000	9,968		3,327	9,783	(6,456)			(6,456)		3,327		6,641	6,641		
SBD3HF-C5-1	NFI GROUP INC	B	11/22/2021	MORGAN STANLEY	244.000	4,312		2,983	4,614	(1,333)			(1,333)	(298)	2,983	222	1,107	1,329	140	
SB28ZM-60-5	NIB HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	992.000	5,067		2,901	4,570	(1,158)			(1,158)	(511)	2,901	167	1,999	2,166	177	
62914B-10-0	NIC INC		04/22/2021	MERGER	226.000	7,684		4,386	5,838	(1,451)			(1,451)		4,386		3,298	3,298	20	
S66471-33-5	NICE LTD	B	12/09/2021	GOLDMAN, SACHS & CO.	86.000	26,040		24,755							24,755	155	1,131	1,285		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S66411-46-3	NICHIAS CORP	B	11/24/2021	MORGAN STANLEY	200.000	4,639		4,158	4,750	(395)			(395)	(197)	4,158	(263)	744	481	132	
S66408-64-2	NICHIREI CORP	B	11/24/2021	Various	200.000	4,660		5,157	5,616	(125)		293	(418)	(41)	5,157	(493)	(4)	(497)	85	
G6518L-10-8	NIELSEN HOLDINGS PLC		12/09/2021	Various	2,903.000	60,280		39,249	60,586	(21,337)			(21,337)		39,249		21,032	21,032	697	
S66391-63-2	NIFCO INC/JAPAN	B	11/24/2021	MORGAN STANLEY	300.000	9,154		6,393	11,754	(4,873)			(4,873)	(488)	6,393	(405)	3,166	2,761	142	
S66399-70-0	NIHON KOHDEN CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	5,436		6,557	7,439	(573)			(573)	(309)	6,557	89	(1,211)	(1,122)		
S66405-29-1	NIHON PARKERIZING CO LTD	B	11/24/2021	Various	300.000	2,922		2,925	3,106	(52)			(52)	(129)	2,925	(185)	182	(3)	65	
S66426-88-3	NIHON UNISYS LTD	B	11/24/2021	Various	200.000	5,832		5,732	7,826	(1,263)		506	(1,770)	(325)	5,732	(123)	223	100	56	
654110-10-5	NIKOLA		11/22/2021	Various	456.000	6,217		6,476	6,959			482	(482)		6,476		(260)	(260)		
654111-10-3	NIKON CORP	B	11/24/2021	MORGAN STANLEY	1,200.000	12,414		7,488	7,566	(23)			(23)	(55)	7,488	(716)	5,642	4,926	289	
SBZ01Z-R9-2	NILFISK HOLDING	B	11/22/2021	MORGAN STANLEY	227.000	7,944		2,743	4,911	(1,963)			(1,963)	(204)	2,743	(93)	5,294	5,201		
Q6813N-10-5	NINE ENTERTAINMENT CO HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	4,735.000	10,155		4,478	8,477	(3,050)			(3,050)	(948)	4,478	258	5,419	5,677	379	
S66407-89-1	NIPPO CORP	B	11/24/2021	Various	200.000	6,124		5,046	5,472	(199)			(199)	(227)	5,046	(125)	1,203	1,078	65	
J52088-10-1	NIPPON BUILDING FUND INC.	B	12/09/2021	GOLDMAN, SACHS & CO.	67.000	419,268		371,703	388,067	(13,528)			(13,528)	(2,836)	371,703	(32,306)	79,871	47,564	12,560	
S66426-66-9	NIPPON ELECTRIC GLASS LTD	B	11/24/2021	MORGAN STANLEY	500.000	13,670		7,809	10,925	(2,663)			(2,663)	(453)	7,809	(494)	6,356	5,861	408	
S66407-45-3	NIPPON FLOUR MILLS CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	600.000	8,583		8,997	9,362	25		1	24	(389)	8,997	(85)	(329)	(415)	92	
S66400-68-0	NIPPON GAS CO LTD	B	11/24/2021	Various	300.000	3,936		4,138	5,356	(838)		158	(996)	(222)	4,138	(262)	59	(203)	110	
J28583-16-9	NIPPON PAPER INDUSTRIES LTD	B	11/24/2021	Various	500.000	5,426		5,363	5,782	(332)		45	(377)	(42)	5,363	(400)	464	63	146	
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	08/13/2021	DISTRIBUTION	0.000	651		660							660	(10)		(10)		
S66425-25-7	NIPPON SIGNAL LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	500.000	4,342		4,476	4,557	(48)			(48)	(33)	4,476	(95)	(39)	(134)		
S66415-99-3	NIPRO CORP	B	11/24/2021	Various	400.000	3,933		4,166	4,703	(96)		246	(342)	(195)	4,166	(264)	31	(233)	103	
S66409-83-0	NISHIMATSU CONSTRUCTION LTD	B	11/24/2021	MORGAN STANLEY	200.000	5,998		3,731	4,095	(335)			(335)	(30)	3,731	(357)	2,624	2,268	314	
S60169-26-5	NISHIMATSUYA CHAIN CO LTD	B	11/24/2021	MORGAN STANLEY	300.000	4,029		3,087	4,303	(1,038)			(1,038)	(179)	3,087	(195)	1,138	943	58	
SBD57Z-M3-7	NISHI-NIPPON FINANCIAL HOLDINGS IN	B	02/26/2021	GOLDMAN, SACHS & CO.	800.000	5,238		5,106	5,106	212			212	(212)	5,106	70	62	132		
S66429-67-1	NISHI-NIPPON RAILROAD CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	4,878		5,352	5,899	(226)		76	(302)	(245)	5,352	(51)	(424)	(474)	20	
65473P-10-5	NISOURCE I NC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	24,781.000	546,047		535,517	568,476	(32,959)			(32,959)		535,517		10,529	10,529	5,452	
S66417-60-1	NISSIN FOODS HOLDINGS LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,400.000	175,976		198,914	205,492	(5,077)			(5,077)	(1,502)	198,914	(7,809)	(15,128)	(22,938)		
J58214-10-7	NITORI HOLDINGS CO LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,200.000	213,543		219,808	251,286	(19,997)			(19,997)	(11,481)	219,808	(216)	(6,049)	(6,265)	660	
S71063-54-9	NKT HOLDING ORD	B	11/22/2021	Various	102.000	5,045		2,362	4,547	(1,827)			(1,827)	(357)	2,362	24	2,659	2,683		
65487K-10-0	NLIGHT INC		11/22/2021	Various	8,293.000	215,983		88,847	270,766	(181,920)			(181,920)		88,847		127,136	127,136		
629209-30-5	NMI HOLDINGS INC CLASS A		11/22/2021	Various	301.000	6,731		5,797	6,818	(1,021)			(1,021)		5,797		935	935		
SB4588-91-5	NOEVIR HOLDINGS LTD	B	11/24/2021	Various	100.000	4,874		4,275	4,426	32			32	(184)	4,275	(271)	870	599	166	
S66404-88-0	NOF CORP	B	11/24/2021	MORGAN STANLEY	200.000	10,502		6,915	10,131	(2,796)			(2,796)	(420)	6,915	(438)	4,025	3,587	135	
S66436-81-7	NOHMI BOSAI LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,030		2,176	2,179	13			13	(16)	2,176	(46)	(99)	(146)		
S66168-76-6	NOJIMA CORP	B	11/24/2021	Various	200.000	4,626		5,000	5,480	(201)		52	(253)	(227)	5,000	(122)	(252)	(374)	39	
S59029-41-3	NOKIA OYJ EURO.06	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	31,134.000	123,412		120,034	120,034	5,932			5,932	(5,932)	120,034	2,966	412	3,378		
X5862L-10-3	NOKIAN RENKAAT	B	11/22/2021	MORGAN STANLEY	345.000	13,841		7,571	12,166	(3,610)			(3,610)	(984)	7,571	48	6,222	6,270	313	
S45897-10-5	NOLATO AB-B SHS	B	05/14/2021	Various	569.000	5,037		4,598	6,585	(1,280)			(1,280)	(706)	4,598	469	(31)	439	92	
65548P-40-3	NORBORD INC	B	02/03/2021	MERGER	151.000	6,815		4,574	6,514	(1,666)			(1,666)	(274)	4,574	184	2,057	2,240		
SB06CF-71-8	NORDEX SE	B	11/22/2021	MORGAN STANLEY	235.000	3,978		2,324	6,372	(3,532)			(3,532)	(515)	2,324	15	1,639	1,654		
SBHHV2-58-8	NORDIC ENTERTAINMENT GROUP CLASS B	B	11/22/2021	MORGAN STANLEY	175.000	9,278		5,355	9,772	(3,262)			(3,262)	(1,156)	5,355	235	3,688	3,923		
655663-10-2	NORDSON CORP.		04/29/2021	Various	1,321.000	270,884		168,303	265,455	(97,152)			(97,152)		168,303		102,581	102,581	1,026	
655844-10-8	NORFOLK SOUTHERN CORP		05/25/2021	DIRECT	1,175.000	326,603		89,006	279,192	(190,186)			(190,186)		89,006		237,597	237,597	2,327	
D5813Z-10-4	NORMA GROUP ORD	B	11/22/2021	MORGAN STANLEY	108.000	4,269		2,921	5,534	(2,184)			(2,184)	(429)	2,921	7	1,342	1,348	68	
SBZ3FZ-R8-3	NORTH WEST COMPANY INC	B	02/26/2021	GOLDMAN, SACHS & CO.	97.000	2,385		2,470	2,470	104			104	(104)	2,470	125	(210)	(85)	23	
Q6951U-10-1	NORTHERN STAR RESOURCES LTD	B	03/18/2021	Various	12,473.000	90,685		110,682	122,139	2,944			2,944	(14,400)	110,682	13,912	(33,909)	(19,997)	900	
SB68XH-C3-1	NORTHLAND POWER INC	B	11/22/2021	MORGAN STANLEY	338.000	10,509		8,433	12,117	(2,901)			(2,901)	(783)	8,433	626	1,450	2,076	253	
666807-10-2	NORTHROP GRUMMAN CORP		12/09/2021	Various	296.000	90,462		90,197	90,197						90,197		264	264	429	
667340-10-3	NORTHWEST BANCSHARES INC		11/22/2021	MORGAN STANLEY	1,075.000	15,120		9,890	13,696	(3,806)			(3,806)		9,890		5,230	5,230	849	
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		11/22/2021	Various	293.000	13,621		13,475	13,475						13,475		146	146	471	
668074-30-5	NORTHWESTERN CORP		11/22/2021	Various	5,473.000	372,355		267,148	319,131	(51,983)			(51,983)		267,148		105,207	105,207	3,635	
S77421-23-8	NORWEGIAN AIR SHUTTLE ASA	B	03/18/2021	Various	43.960	282		442	446	48			48	(52)	442	69	(229)	(160)		
G66721-10-4	NORWEGIAN CRUISE LINE		11/22/2021	Various	1,198.000	32,015		26,100	30,465	(4,365)			(4,365)		26,100		5,915	5,915		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SBNH7Q-17-4	NORWEGIAN FINANS HOLDING	B	07/23/2021	Various	593.000	4,771		4,378	5,066	(342)			(342)	(346)	4,378	231	162	393	185	
S21354-50-1	NOVAGOLD RESOURCES INC	B	12/09/2021	Various	3,550.000	24,826		15,503	34,330	(16,272)		1,391	(17,663)	(1,164)	15,503	660	8,662	9,322		
67000B-10-4	NOVANTA INC		11/22/2021	Various	1,678.000	218,219		157,791	198,373	(40,582)			(40,582)		157,791		60,428	60,428		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	12/09/2021	Various	14,393.000	1,184,572		1,231,451	1,362,039	(19,082)		31,400	(50,482)	(80,106)	1,231,451	16,951	(63,830)	(46,879)	29,995	
670002-40-1	NOVAVAX INC		11/22/2021	Various	188.000	30,306		18,338	20,964	(2,626)			(2,626)		18,338		11,968	11,968		
G6674U-10-8	NOVOCURE LTD		12/09/2021	Various	66.000	7,817		4,183	11,421	(7,238)			(7,238)		4,183		3,634	3,634		
SB23XW-70-5	NRW HOLDINGS LTD	B	11/23/2021	Various	2,390.000	2,843		2,787	5,385	(1,688)		348	(2,036)	(562)	2,787	175	(120)	55	145	
S66396-02-9	NSD CO LTD	B	11/24/2021	Various	300.000	5,688		4,998	6,462	(1,080)		116	(1,196)	(268)	4,998	(316)	1,006	690	103	
S65438-00-4	NTT UD REIT INVESTMENT CORP	B	11/24/2021	MORGAN STANLEY	5.000	6,690		5,548	6,175	(371)			(371)	(256)	5,548	(351)	1,493	1,142	291	
67018T-10-5	NU SKIN ASIA PAC INC		11/22/2021	Various	204.000	9,944		8,871	11,145	(1,495)		779	(2,274)		8,871		1,073	1,073	164	
67020Y-10-0	NUANCE COMMUNICATIONS INC		11/22/2021	MORGAN STANLEY	1,015.000	56,104		17,032	44,751	(27,720)			(27,720)		17,032		39,072	39,072		
S63353-31-2	NUFARM LIMITED	B	11/23/2021	MORGAN STANLEY	704.000	2,443		1,944	2,227	(43)			(43)	(241)	1,944	104	396	500		
67059N-10-8	NUTANIX INC CLASS A		11/22/2021	Various	601.000	19,878		14,853	19,154	(3,733)		568	(4,301)		14,853		5,025	5,025		
670704-10-5	NUVASIVE, INC.		11/22/2021	Various	350.000	19,256		16,214	19,716	(3,502)			(3,502)		16,214		3,042	3,042		
67066G-10-4	NVIDIA CORP		08/26/2021	Various	25,112.000	5,572,918		4,984,291	40,209	(12,348)			(12,348)		4,984,291		588,627	588,627	12	
SBFD2N-K8-1	NYFOSA	B	11/22/2021	Various	577.000	11,004		4,014	5,758	(1,084)			(1,084)	(659)	4,014	173	6,817	6,990	179	
S66564-07-1	OBAYASHI CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	16,900.000	146,973		141,581	145,683	616			616	(4,718)	141,581	(2,616)	8,009	5,393	2,197	
S61746-20-2	OBIC BUSINESS CONSULTANTS	B	11/24/2021	Various	100.000	4,729		5,109	6,906	(1,308)		203	(1,511)	(287)	5,109	(323)	(56)	(379)	52	
G6718L-10-6	OCADO GROUP PLC	B	12/09/2021	Various	4,298.000	92,734		96,345	134,365	(17,075)		11,354	(28,428)	(9,591)	96,345	3,968	(7,580)	(3,612)		
SBBH7M-R1-1	OCEAN YIELD	B	11/23/2021	MORGAN STANLEY	1,621.000	7,471		3,846	5,027	(754)			(754)	(427)	3,846	194	3,430	3,625	267	
SB1Z7L-21-1	OCEANAGOLD CORP.	B	11/22/2021	Various	2,661.000	5,129		3,497	5,138	(1,500)			(1,500)	(142)	3,497	127	1,505	1,632		
675234-10-8	OCEANFIRST FINANCIAL CORP		02/05/2021	Various	7,818.000	146,424		107,028	145,649	(38,621)			(38,621)		107,028		39,396	39,396	50	
SBD4TZ-K8-7	OCI N.V. NV	B	11/22/2021	MORGAN STANLEY	405.000	11,740		5,272	7,790	(2,194)			(2,194)	(324)	5,272	(184)	6,652	6,468		
SB1577-G7-0	OESTERREICHISCHE POST AG	B	11/22/2021	Various	94.000	4,057		3,108	3,301	54			54	(246)	3,108	(1)	950	949	132	
67103X-10-2	OFG BANCORP		11/22/2021	MORGAN STANLEY	673.000	18,161		8,386	12,477	(4,092)			(4,092)		8,386		9,775	9,775	212	
S66564-85-7	OGAKI KYORITSU BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,786		4,060	4,060	61			61	(61)	4,060	(55)	(220)	(275)		
S66609-36-3	OHSHO FOOD SERVICE CORP	B	05/25/2021	Various	100.000	5,148		5,267	5,608	28		242	(214)	(127)	5,267	(150)	32	(119)	41	
S66575-41-6	OITA BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,955		3,942	3,942	59			59	(59)	3,942	(54)	66	13		
S66578-08-9	OKUMURA CORP	B	11/24/2021	MORGAN STANLEY	200.000	5,651		4,694	4,942	(212)			(212)	(36)	4,694	(449)	1,405	957	270	
680223-10-4	OLD REPUBLIC INTL CORP		11/22/2021	MORGAN STANLEY	999.000	25,799		15,173	19,690	(4,517)			(4,517)		15,173		10,626	10,626	3,157	
680665-20-5	OLIN CORP.		11/22/2021	MORGAN STANLEY	506.000	30,135		11,076	12,427	(1,351)			(1,351)		11,076		19,058	19,058	405	
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		11/22/2021	MORGAN STANLEY	230.000	15,912		10,628	18,807	(8,179)			(8,179)		10,628		5,285	5,285		
681936-10-0	OMEGA HEALTHCARE INVESTORS		12/09/2021	Various	1,933.000	54,829		46,273	70,207	(23,934)			(23,934)		46,273		8,557	8,557	5,180	
SBM95X-H7-3	OMNI BRIDGEWAY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	576.000	1,691		1,622	1,911	(75)			(75)	(214)	1,622	261	(193)	68		
68213N-10-9	OMNICELL INC		12/23/2021	Various	2,080.000	348,790		136,359	249,642	(113,282)			(113,282)		136,359		212,430	212,430		
SBYM1K-75-8	ON THE BEACH GROUP PLC	B	11/22/2021	Various	1,507.000	5,955		4,832	7,673	(2,426)			(2,426)	(416)	4,832	273	850	1,123		
68235P-10-8	ONE GAS INC		09/14/2021	GOLDMAN, SACHS & CO.	219.000	14,665		15,113	16,813	(1,699)			(1,699)		15,113		(448)	(448)	127	
68268W-10-3	ONEMAIN HOLDINGS INC		11/22/2021	MORGAN STANLEY	395.000	19,649		8,710	19,023	(10,313)			(10,313)		8,710		10,939	10,939	3,772	
S66601-07-1	ONO PHARMACEUTICAL CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	12,000.000	310,119		361,238	361,238	2,640			2,640	(2,640)	361,238	(14,182)	(36,937)	(51,119)		
SBNBNN-H6-1	ONTEX GROUP NV	B	02/26/2021	GOLDMAN, SACHS & CO.	181.000	1,885		2,373	2,436	38			38	(101)	2,373	101	(589)	(488)		
SBSXN8-D0-8	OOH!MEDIA LTD	B	11/23/2021	MORGAN STANLEY	2,827.000	3,472		1,763	3,621	(1,453)			(1,453)	(405)	1,763	101	1,607	1,709		
SBD3D1-70-3	OPEN HOUSE LTD	B	11/24/2021	Various	200.000	9,898		6,942	7,342	(164)			(164)	(236)	6,942	(238)	3,193	2,955	90	
68389X-10-5	ORACLE CORP COM		12/09/2021	GOLDMAN, SACHS & CO.	36,491.000	3,239,107		3,498,392							3,498,392		(259,285)	(259,285)		
67103H-10-7	OREILLY AUTOMOTIVE INC		05/25/2021	DIRECT	411.000	219,803		45,280	186,006	(140,726)			(140,726)		45,280		174,523	174,523		
68622V-10-6	ORGANON & CO		12/09/2021	Various	1,241.100	35,576		31,315							31,315		4,261	4,261	695	
S66488-91-7	ORIENTAL LAND LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,000.000	141,389		131,992	165,044	(24,935)			(24,935)	(8,117)	131,992	(194)	9,591	9,397	105	
Q71610-10-1	ORIGIN ENERGY LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	78,313.000	274,187		241,363	287,648	(26,155)			(26,155)	(20,130)	241,363	16,379	16,446	32,824	6,346	
68629Y-10-3	ORION OFFICE REIT INC		12/09/2021	Various	2,595.700	48,423		53,436							53,436		(5,014)	(5,014)		
686688-10-2	ORMAT TECHNOLOGIES INC		11/22/2021	Various	114.000	9,057		6,739	10,292	(3,553)			(3,553)		6,739		2,319	2,319	50	
SBH4TC-W7-3	ORORA LTD	B	11/23/2021	MORGAN STANLEY	1,442.000	3,497		2,481	3,004	(221)			(221)	(303)	2,481	111	906	1,017	151	
68752M-10-8	ORTHOFIX MEDICAL INC		11/22/2021	Various	353.000	11,782		10,911	15,172	(4,261)			(4,261)		10,911		871	871		
68752L-10-0	ORTHOPEDIATRICS CORP		11/22/2021	MORGAN STANLEY	160.000	9,791		6,438	6,600	(162)			(162)		6,438		3,353	3,353		
S66617-80-4	OSAKA SODA LTD	B	05/25/2021	Various	100.000	2,302		2,353	2,636	(264)			(264)	(19)	2,353	(103)	52	(51)	27	
SBLDRH-36-3	OSB GROUP PLC	B	11/22/2021	MORGAN STANLEY	1,916.000	13,173		6,789	11,094	(4,047)			(4,047)	(259)	6,789	55	6,329	6,385	522	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S66556-20-0	OSG CORP	B	11/24/2021	MORGAN STANLEY	400.000	6,510		6,118	7,636	(1,202)			(1,202)	(317)	6,118	(387)	779	392	84	
688239-20-1	OSHKOSH CORP		11/22/2021	MORGAN STANLEY	212.000	24,152		15,188	18,247	(3,058)			(3,058)		15,188		8,964	8,964	288	
SBN60C-04-6	OSISKO GOLD ROYALTIES LTD	B	11/22/2021	MORGAN STANLEY	376.000	4,901		3,743	4,761	(709)			(709)	(308)	3,743	278	879	1,157	52	
SB9239-35-7	OSRAM LICHT N AG	B	11/22/2021	Various	215.000	13,690		10,239	13,690	(2,344)			(2,344)	(1,107)	10,239	330	3,121	3,451		
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	12/09/2021	Various	5,000.000	204,271		210,746	213,957	335			335	(3,546)	210,746	(6,366)	(109)	(6,475)	2,036	
S66638-27-1	OUE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	7,800.000	6,846		6,705	7,082	(292)			(292)	(86)	6,705	87	54	141		
69007J-10-6	OUTFRONT MEDIA INC		12/30/2021	Various	14,544.000	359,877		205,961	284,481	(78,519)			(78,519)		205,961		153,916	153,916	354	
S46651-48-5	OUTOKUMPU	B	11/22/2021	Various	956.000	6,187		2,564	3,766	(1,049)			(1,049)	(153)	2,564	(92)	3,715	3,623		
SB03XK-H2-8	OUTSOURCING INC	B	11/24/2021	MORGAN STANLEY	300.000	4,050		2,786	4,013	(1,136)			(1,136)	(91)	2,786	(227)	1,491	1,264	25	
690370-10-1	OVERSTOCKCOM INC		11/22/2021	Various	133.000	12,496		6,380	6,380						6,380		6,116	6,116		
69047Q-10-2	OVINTIV INC		11/22/2021	MORGAN STANLEY	1,180.000	41,612		10,379	16,945	(6,566)			(6,566)		10,379		31,234	31,234	386	
690732-10-2	OWENS & MINOR, INC.		11/22/2021	MORGAN STANLEY	331.000	14,000		2,522	8,954	(6,431)			(6,431)		2,522		11,477	11,477	2	
S66650-61-5	OYO CORP	B	11/24/2021	Various	200.000	3,470		2,251	2,373	6		93	(87)	(36)	2,251	(199)	1,419	1,220	53	
S63978-25-8	OZ MINERALS LTD	B	11/23/2021	MORGAN STANLEY	772.000	14,605		6,000	11,247	(4,035)			(4,035)	(1,213)	6,000	304	8,302	8,606	191	
69331C-10-8	P G & E CORP		12/09/2021	Various	8,607.000	96,011		107,243	107,243						107,243		(11,233)	(11,233)		
SB01RQ-M3-8	PACIFIC BASIN SHIPPING LTD	B	11/23/2021	MORGAN STANLEY	22,000.000	7,642		3,208	4,142	(937)			(937)	2	3,208	(16)	4,450	4,434	396	
69404D-10-8	PACIFIC BIOSCIENCES CAL		11/22/2021	Various	1,312.000	30,998		4,095	34,033	(29,938)			(29,938)		4,095		26,903	26,903		
695127-10-0	PACIRA PHARMACEUTICALS INC.		11/22/2021	MORGAN STANLEY	150.000	8,189		5,030	8,976	(3,947)			(3,947)		5,030		3,160	3,160		
69526K-10-5	PACTIV EVERGREEN INC		11/17/2021	Various	6,364.000	98,431		81,790	115,443	(30,158)		3,494	(33,653)		81,790		16,641	16,641	661	
69753M-10-5	PALOMAR HOLDINGS INC		11/22/2021	Various	53.000	4,444		3,082	4,709	(1,626)			(1,626)		3,082		1,362	1,362		
SB61BG-94-4	PALTAC CORP	B	11/24/2021	Various	100.000	4,203		4,526	5,434	(615)		67	(682)	(225)	4,526	(287)	(36)	(323)	60	
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	12/09/2021	GOLDMAN, SACHS & CO.	8,800.000	141,802		160,372	203,539	(32,530)			(32,530)	(10,638)	160,372	(7,093)	(11,476)	(18,570)	1,140	
698813-10-2	PAPA JOHNS INTL INC		11/22/2021	MORGAN STANLEY	111.000	14,485		6,419	9,418	(3,000)			(3,000)		6,419		8,066	8,066	128	
SB5W8J-J8-5	PARAMOUNT BED HOLDINGS LTD	B	11/24/2021	Various	200.000	3,414		3,566	4,557	(292)		509	(802)	(189)	3,566	(226)	74	(152)	85	
700517-10-5	PARK HOTELS RESORTS INC		11/22/2021	Various	1,259.000	23,562		11,552	21,592	(10,040)			(10,040)		11,552		12,010	12,010		
700658-10-7	PARK NATIONAL CORP		11/22/2021	MORGAN STANLEY	76.000	10,804		5,403	7,981	(2,578)			(2,578)		5,403		5,402	5,402	344	
701877-10-2	PARSLEY ENERGY INC		01/13/2021	MERGER	1,957.000	32,080		15,157	27,789	(12,633)			(12,633)		15,157		16,924	16,924		
703343-10-3	PATRICK INDUSTRIES INC		11/22/2021	MORGAN STANLEY	69.000	5,711		3,991	4,716	(725)			(725)		3,991		1,720	1,720	58	
SB11Y3-K8-1	PATRIZIA IMMOBILIEN	B	11/22/2021	Various	129.000	3,080		3,128	4,143	(678)		8	(686)	(329)	3,128	15	(63)	(49)	33	
703395-10-3	PATTERSON COS INC		11/22/2021	MORGAN STANLEY	364.000	12,021		5,580	10,785	(5,205)			(5,205)		5,580		6,441	6,441	379	
70438V-10-6	PAYLOCITY HOLDING CORP		11/22/2021	MORGAN STANLEY	121.000	32,067		16,149	24,915	(8,766)			(8,766)		16,149		15,918	15,918		
693282-10-5	PDF SOLUTIONS INC		02/26/2021	GOLDMAN, SACHS & CO.	123.000	2,258		2,301	2,657	(355)			(355)		2,301		(44)	(44)		
S44077-60-0	PEAB AB	B	11/22/2021	MORGAN STANLEY	453.000	5,750		3,461	4,945	(899)			(899)	(585)	3,461	152	2,138	2,289	208	
705573-10-3	PEGASYSTEMS INC		11/22/2021	MORGAN STANLEY	170.000	20,287		12,109	22,654	(10,545)			(10,545)		12,109		8,178	8,178	20	
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		12/09/2021	Various	1,823.000	157,398		198,892	276,586	(64,480)		13,214	(77,694)		198,892		(41,494)	(41,494)		
SBFY6L-L6-8	PENDAL GROUP LTD	B	11/23/2021	Various	1,221.000	5,784		4,848	6,152	(866)			(866)	(438)	4,848	128	808	935	132	
707569-10-9	PENN NATIONAL GAMING INC		11/22/2021	Various	510.000	27,381		23,474	44,049	(20,575)			(20,575)		23,474		3,907	3,907		
70805E-10-9	PENNANT GROUP INC		11/22/2021	MORGAN STANLEY	165.000	3,727		2,860	9,580	(6,720)			(6,720)		2,860		866	866		
G8295T-21-3	PENNON GROUP PLC	B	07/05/2021	Various	483.000	7,928		7,597	7,597	643			643	(643)	7,597	1,060	(729)	332	1,553	
70932M-10-7	PENNYMAC FINANCIAL SERVICES INC		11/22/2021	MORGAN STANLEY	291.000	18,913		6,625	19,095	(12,470)			(12,470)		6,625		12,288	12,288	233	
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		11/22/2021	MORGAN STANLEY	613.000	11,203		5,116	10,783	(5,667)			(5,667)		5,116		6,087	6,087	1,152	
S66808-04-9	PENTA-OCEAN CONSTRUCTION	B	11/24/2021	MORGAN STANLEY	900.000	5,555		4,830	7,732	(2,581)			(2,581)	(321)	4,830	(306)	1,031	725	205	
70975L-10-7	PENUMBRA INC		11/22/2021	Various	113.000	29,348		18,381	19,775	(1,394)			(1,394)		18,381		10,967	10,967		
712704-10-5	PEOPLES UNITED FINANCIAL INC		11/22/2021	MORGAN STANLEY	1,327.000	24,835		16,455	17,158	(703)			(703)		16,455		8,380	8,380	965	
713448-10-8	PEPSICO INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,181.000	684,536		685,239	768,342	(83,103)			(83,103)		685,239		(703)	(703)	10,595	
SBYMM0-01-5	PER AARSLEFF HOLDING CLASS B	B	11/22/2021	MORGAN STANLEY	103.000	4,568		3,714	5,223	(1,080)			(1,080)	(429)	3,714	32	822	854	79	
71375U-10-1	PERFICIENT INC		11/22/2021	Various	4,297.000	540,034		161,238	204,752	(43,514)			(43,514)		161,238		378,796	378,796		
71377A-10-3	PERFORMANCE FOOD GROUP		11/22/2021	Various	12,169.000	652,674		309,924	579,366	(269,442)			(269,442)		309,924		342,751	342,751		
714046-10-9	PERKINELMER INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,158.000	140,760		154,014	166,173	(12,159)			(12,159)		154,014		(13,254)	(13,254)	81	
S66823-94-9	PERPETUAL LTD	B	11/23/2021	MORGAN STANLEY	308.000	8,161		6,267	8,261	(1,406)			(1,406)	(588)	6,267	70	1,824	1,894	412	
715347-10-0	PERSPECTA INC		05/07/2021	MERGER	675.000	19,811		13,090	16,254	(3,164)			(3,164)		13,090		6,722	6,722	95	
716382-10-6	PETMED EXPRESS INC		11/22/2021	Various	88.000	2,521		2,277	2,821	(545)			(545)		2,277		244	244	104	
S31544-54-7	PETROPAVLOVSK PLC	B	11/22/2021	Various	8,580.000	2,699		2,573	3,812	(700)		266	(966)	(273)	2,573	209	(83)	125		
G7041J-10-7	PETS AT HOME PLC	B	11/22/2021	MORGAN STANLEY	1,325.000	8,169		3,885	7,538	(2,880)			(2,880)	(773)	3,885	377	3,907	4,284	146	
S71035-26-5	PEUGEOT SA EUR1	B	01/18/2021	MERGER	10,905.000	308,336		170,602	298,479	(103,315)			(103,315)	(24,563)	170,602	12,459	125,276	137,735		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
717081-10-3	PFIZER INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,975.000	136,521		123,217	146,320	(23,103)			(23,103)		123,217		13,304	13,304	1,550	
SB8RC7-47-2	PHARMING GROUP NV	B	11/22/2021	Various	1,922.000	1,652		1,814	2,991	(607)		328	(935)	(242)	1,814	12	(174)	(162)		
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP CLASS A		11/22/2021	MORGAN STANLEY	346.000	7,676		6,536	6,719	(183)			(183)		6,536		1,140	1,140	125	
S59866-22-8	PHILIPS ELECTRONICS ORD	B	12/09/2021	Various	4,702.000	163,244		208,929	251,872	(19,557)		2,200	(21,758)	(21,185)	208,929	2,355	(48,041)	(45,685)	4,140	
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS	B	12/09/2021	Various	1,140.000	10,108		9,007	10,918	(792)			(792)	(1,119)	9,007	874	227	1,102	772	
71944F-10-6	PHREESIA INC		11/22/2021	MORGAN STANLEY	105.000	6,730		2,394	5,697	(3,303)			(3,303)		2,394		4,336	4,336		
71943U-10-4	PHYSICIANS REALTY TRUST REIT		02/26/2021	GOLDMAN, SACHS & CO.	643.000	10,928		11,445	11,445						11,445		(518)	(518)	148	
SB0LCW-20-5	PICTON PROPERTY INCOME LTD	B	11/22/2021	MORGAN STANLEY	3,344.000	4,450		2,715	3,433	(532)			(532)	(186)	2,715	112	1,623	1,735	122	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		11/22/2021	MORGAN STANLEY	336.000	34,374		11,766	21,638	(9,872)			(9,872)		11,766		22,608	22,608	242	
724078-10-0	PIPER SANDLER COMPANIES		11/22/2021	MORGAN STANLEY	154.000	27,885		8,775	15,539	(6,764)			(6,764)		8,775		19,111	19,111	1,047	
69343T-10-7	PJT PARTNERS INC CLASS A		11/22/2021	MORGAN STANLEY	98.000	7,963		2,769	7,375	(4,605)			(4,605)		2,769		5,194	5,194	309	
72651A-20-7	PLAINS GP HOLDINGS CLASS A		11/22/2021	Various	1,265.000	11,723		7,704	10,689	(2,985)			(2,985)		7,704		4,019	4,019	469	
72703H-10-1	PLANET FITNESS INC CLASS A		11/22/2021	Various	2,955.000	242,829		159,213	225,205	(69,718)			(69,718)		159,213		83,617	83,617		
SB08V9-H4-0	PLASTIC OMNIUM	B	11/22/2021	MORGAN STANLEY	202.000	5,608		4,113	6,975	(2,297)			(2,297)	(564)	4,113	26	1,469	1,495	102	
G7132V-10-0	PLAYTECH PLC	B	11/22/2021	Various	1,243.000	12,020		4,535	6,819	(1,647)			(1,647)	(636)	4,535	412	7,073	7,485		
729132-10-0	PLEXUS CORP		11/22/2021	MORGAN STANLEY	133.000	12,014		6,084	10,402	(4,318)			(4,318)		6,084		5,930	5,930		
72919P-20-2	PLUG POWER INC.		11/22/2021	Various	1,383.000	59,176		6,566	46,898	(40,331)			(40,331)		6,566		52,610	52,610		
SBBT3P-S9-4	PLUS500 LTD	B	11/22/2021	Various	295.000	5,195		5,044	5,847	(277)			(277)	(526)	5,044	484	(334)	150	334	
731068-10-2	POLARIS INDUSTRIES INC		11/22/2021	MORGAN STANLEY	233.000	28,853		20,798	22,200	(1,403)			(1,403)		20,798		8,056	8,056	440	
SBKRC5-K3-3	POLYPIPE GROUP PLC	B	11/22/2021	MORGAN STANLEY	723.000	5,817		3,836	5,900	(1,459)			(1,459)	(605)	3,836	372	1,609	1,981	89	
73278L-10-5	POOL CORP		11/22/2021	Various	1,431.000	519,538		281,578	533,048	(251,470)			(251,470)		281,578		237,960	237,960	757	
736508-84-7	PORTLAND GENERAL ELECTRIC CO		11/22/2021	Various	5,798.000	291,758		205,829	247,980	(42,151)			(42,151)		205,829		85,929	85,929	5,176	
737446-10-4	POST HOLDINGS INC		11/22/2021	MORGAN STANLEY	246.000	25,538		21,156	24,848	(3,692)			(3,692)		21,156		4,382	4,382		
737630-10-3	POTLATCH CORP.		11/22/2021	MORGAN STANLEY	212.000	12,144		6,907	10,604	(3,697)			(3,697)		6,907		5,238	5,238	261	
739276-10-3	POWER INTEGRATIONS INC		11/22/2021	Various	6,299.000	543,314		290,243	515,636	(225,393)			(225,393)		290,243		253,071	253,071	1,041	
SBTHH8-L3-4	POWERCELL SWEDEN	B	11/22/2021	Various	107.000	2,978		2,149	4,237	(962)		658	(1,620)	(468)	2,149	101	728	829		
73943T-10-3	PQ GROUP HOLDINGS INC		08/03/2021	Various	14,867.000	174,012		152,535	212,003	(59,468)			(59,468)		152,535		21,477	21,477		
69354N-10-6	PRA GROUP INC		11/22/2021	Various	140.000	5,740		4,517	5,552	(1,035)			(1,035)		4,517		1,223	1,223		
69354M-10-8	PRA HEALTH SCIENCES INC		07/01/2021	MERGER	239.000	40,394		21,332	29,980	(8,648)			(8,648)		21,332		19,062	19,062		
SB1CF5-B5-9	PREMIER GOLD MINES LTD	B	04/13/2021	Various	1,843.000	4,574		3,627	4,354	(654)			(654)	(74)	3,627	73	874	947		
74051N-10-2	PREMIER INC CLASS A		12/16/2021	Various	12,808.000	466,258		418,509	449,561	(31,000)		52	(31,052)		418,509		47,749	47,749	5,547	
S63736-32-6	PRESTIGE INTERNATIONAL INC	B	11/24/2021	Various	500.000	3,352		3,404	4,417	(473)		356	(829)	(183)	3,404	(100)	48	(52)	18	
74139C-10-2	PRETIUM RESOURCES INC	B	11/22/2021	Various	512.000	7,093		4,304	5,863	(1,158)		38	(1,196)	(364)	4,304	306	2,483	2,789		
741511-10-9	PRICESMART INC		11/22/2021	MORGAN STANLEY	96.000	7,789		5,061	8,745	(3,683)			(3,683)		5,061		2,727	2,727	67	
S67034-00-9	PRIMA MEAT PACKERS LTD	B	11/24/2021	Various	200.000	4,437		5,087	6,334	(717)		268	(984)	(263)	5,087	(322)	(328)	(650)	137	
74164M-10-8	PRIMERICA INC		11/22/2021	MORGAN STANLEY	101.000	15,747		9,939	13,527	(3,588)			(3,588)		9,939		5,809	5,809	190	
74167P-10-8	PRIMO WATER CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	16,377.000	271,775		165,484	256,791	(91,307)			(91,307)		165,484		106,291	106,291	835	
SBLKVV-X9-2	PRIMO WATER CORP		11/22/2021	Various	395.000	7,057		5,420	6,189	(379)			(379)	(389)	5,420	392	1,245	1,637	67	
S62927-82-7	PRO MEDICUS LTD	B	11/23/2021	MORGAN STANLEY	150.000	6,749		2,845	3,954	(828)			(828)	(281)	2,845	32	3,873	3,905	17	
74319R-10-1	PROG HOLDINGS INC		11/22/2021	Various	238.000	11,502		10,313	12,821	(1,953)		556	(2,508)		10,313		1,189	1,189		
743312-10-0	PROGRESS SOFTWARE CORP.		11/22/2021	MORGAN STANLEY	126.000	6,493		5,053	5,694	(641)			(641)		5,053		1,441	1,441	66	
74340E-10-3	PROGYNY INC		11/22/2021	Various	1,254.000	71,227		52,586	48,028	(736)			(736)		52,586		18,642	18,642		
74340W-10-3	PROLOGIS INC		09/29/2021	Various	3,958.000	439,672		378,346	196,330	(12,470)			(12,470)		378,346		61,325	61,325	3,757	
743424-10-3	PROOFPOINT INC		09/01/2021	Various	6.000	1,056		616	818	(203)			(203)		616		440	440		
D6216S-14-3	PROSIEBENSAT1 MEDIA AG	B	11/22/2021	MORGAN STANLEY	494.000	8,060		5,876	8,314	(1,766)			(1,766)	(672)	5,876	37	2,147	2,184	217	
743606-10-5	PROSPERITY BANCSHARES INC		11/22/2021	Various	323.000	22,547		20,294	22,403	(2,109)			(2,109)		20,294		2,253	2,253	633	
743713-10-9	PROTO LABS INC		11/22/2021	Various	108.000	8,268		8,165	16,567	(8,231)		171	(8,402)		8,165		103	103		
743815-10-2	PROVIDENCE SERVICE CORP/THE		01/07/2021	EXCHANGE	57.000	3,181		3,181	7,902	(4,721)			(4,721)		3,181					
SB1Z4S-T8-5	PROVIDENT FINANCIAL PLC	B	11/22/2021	Various	1,350.000	6,293		4,009	5,665	(1,411)			(1,411)	(245)	4,009	173	2,110	2,284		
H64687-12-4	PSP SWISS PROPERTY AG	B	12/09/2021	Various	84.000	10,401		9,559	11,242	(961)			(961)	(722)	9,559	226	617	842	179	
69366J-20-0	PTC THERAPEUTICS INC		11/22/2021	Various	291.000	13,002		14,804	17,760	(2,956)			(2,956)		14,804		(1,801)	(1,801)		
74460D-10-9	PUBLIC STORAGE		04/07/2021	BANK OF AMERICA/MERRILL LYNCH	1,424.000	362,958		297,993	328,844	(30,851)			(30,851)		297,993		64,965	64,965	2,848	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	314.000	17,928		18,300	18,306	(6)			(6)		18,300		(372)	(372)	160	
74624M-10-2	PURE STORAGE INC CLASS A		11/22/2021	MORGAN STANLEY	859.000	23,601		11,005	19,422	(8,417)			(8,417)		11,005		12,596	12,596		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
693656-10-0	PVH CORP		11/22/2021	MORGAN STANLEY	315.000	37,575		14,888	29,575	(14,687)			(14,687)		14,888		22,687	22,687		
74736L-10-9	Q2 HOLDINGS INC		11/22/2021	Various	4,015.000	391,610		247,400	508,018	(257,815)		2,802	(260,618)		247,400		144,210	144,210		
74727D-30-6	QAD INC. CL A		11/08/2021	MERGER	133.000	11,638		5,373	8,403	(3,029)			(3,029)		5,373		6,264	6,264	29	
74736A-10-3	QTS REALTY REIT CLASS A INC TRUST		09/01/2021	MERGER	166.000	12,948		9,630	10,272	(642)			(642)		9,630		3,318	3,318	244	
747316-10-7	QUAKER CHEMICAL CORP.		11/22/2021	Various	1,487.000	352,541		190,450	376,791	(186,341)			(186,341)		190,450		162,091	162,091	1,215	
747525-10-3	QUALCOMM INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,192.000	270,042		326,038	333,929	(7,891)			(7,891)		326,038		(55,996)	(55,996)	1,425	
74758T-30-3	QUALYS INC		11/22/2021	MORGAN STANLEY	61.000	8,049		4,956	7,434	(2,478)			(2,478)		4,956		3,092	3,092		
74762E-10-2	QUANTA SERVICES		11/22/2021	MORGAN STANLEY	602.000	72,580		20,219	43,356	(23,137)			(23,137)		20,219		52,361	52,361	144	
74766Q-10-1	QUANTERIX CORP		11/22/2021	MORGAN STANLEY	132.000	5,781		2,386	6,138	(3,752)			(3,752)		2,386		3,395	3,395		
Q7834B-11-2	QUBE HOLDINGS LTD.	B	11/23/2021	MORGAN STANLEY	3,776.000	8,959		6,793	8,566	(815)			(815)	(958)	6,793	391	1,775	2,166	171	
74834L-10-0	QUEST DIAGNOSTICS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	149.000	18,042		16,980	17,756	(776)			(776)		16,980		1,062	1,062	83	
74838J-10-1	QUIDEL CORP		11/22/2021	MORGAN STANLEY	121.000	17,515		9,713	21,738	(12,025)			(12,025)		9,713		7,802	7,802		
G3651J-10-7	QUILTER PLC	B	11/22/2021	MORGAN STANLEY	4,299.000	8,610		7,125	9,026	(976)			(976)	(925)	7,125	692	793	1,485	318	
74874Q-10-0	QUINSTREET INC		11/22/2021	MORGAN STANLEY	410.000	6,648		4,174	8,790	(4,617)			(4,617)		4,174		2,474	2,474		
G73268-10-7	QUOTIENT LTD		09/14/2021	GOLDMAN, SACHS & CO.	844.000	2,907		3,274	4,397	(1,123)			(1,123)		3,274		(367)	(367)		
74915M-10-0	QURATE RETAIL INC SERIES A		11/22/2021	Various	1,652.000	13,714		7,182	18,122	(10,941)			(10,941)		7,182		6,532	6,532	1,978	
749607-10-7	R L I CORP.		12/15/2021	Various	4,207.000	473,610		345,911	438,159	(92,248)			(92,248)		345,911		127,699	127,699	1,883	
749397-10-5	R1 RCM INC		11/22/2021	MORGAN STANLEY	471.000	11,928		5,972	11,313	(5,341)			(5,341)		5,972		5,956	5,956		
750236-10-1	RADIAN GROUP INC		11/22/2021	MORGAN STANLEY	982.000	21,304		13,064	19,886	(6,822)			(6,822)		13,064		8,241	8,241	535	
750491-10-2	RADNET INC		11/22/2021	MORGAN STANLEY	317.000	9,274		3,337	6,204	(2,867)			(2,867)		3,337		5,937	5,937		
M81873-10-7	RADWARE LTD	D	11/22/2021	Various	550.000	15,894		13,356	15,263	(1,907)			(1,907)		13,356		2,538	2,538		
SBD87B-M2-6	RAKUS LTD	B	11/24/2021	MORGAN STANLEY	200.000	6,111		1,764	4,634	(2,677)			(2,677)	(192)	1,764	(112)	4,459	4,348	3	
751212-10-1	RALPH LAUREN CORP		11/22/2021	MORGAN STANLEY	219.000	27,306		18,779	22,719	(3,940)			(3,940)		18,779		8,527	8,527	301	
750917-10-6	RAMBUS INC		11/22/2021	MORGAN STANLEY	214.000	5,749		3,364	3,736	(372)			(372)		3,364		2,385	2,385		
S65868-72-1	RAMELIUS RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,606.000	1,629		2,088	2,088	149			149	(149)	2,088	230	(689)	(459)		
75281A-10-9	RANGE RESOURCES CORP		11/22/2021	MORGAN STANLEY	1,317.000	27,598		3,003	8,824	(5,821)			(5,821)		3,003		24,595	24,595		
75321W-10-3	RANPAK HOLDINGS CORP		11/22/2021	MORGAN STANLEY	197.000	7,954		1,595	2,648	(1,053)			(1,053)		1,595		6,359	6,359		
753422-10-4	RAPID7 INC		11/22/2021	Various	2,736.000	281,131		119,757	246,678	(126,921)			(126,921)		119,757		161,374	161,374		
S59106-09-6	RATIONAL AG	B	11/22/2021	MORGAN STANLEY	9.000	8,588		5,038	8,386	(2,669)			(2,669)	(678)	5,038	32	3,518	3,550	39	
754907-10-3	RAYONIER INC		11/22/2021	MORGAN STANLEY	432.000	17,222		11,007	12,692	(1,685)			(1,685)		11,007		6,215	6,215	350	
75524B-10-4	RBC BEARING INS		11/22/2021	Various	3,094.000	639,781		360,448	553,950	(193,502)			(193,502)		360,448		279,334	279,334		
75605Y-10-6	REALOGY HOLDINGS CORP		11/22/2021	MORGAN STANLEY	460.000	7,413		1,539	6,035	(4,496)			(4,496)		1,539		5,874	5,874		
75606N-10-9	REALPAGE INC		04/23/2021	Various	8,354.000	725,571		482,938	728,803	(245,865)			(245,865)		482,938		242,634	242,634		
756109-10-4	REALTY INCOME CORP		12/01/2021	Various	22,979.000	1,734,922		1,548,415	1,087,664	(44,939)			(44,939)		1,548,415		186,508	186,508	41,758	
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		11/22/2021	Various	103.000	12,592		12,733	12,733						12,733		(141)	(141)		
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	12/09/2021	Various	2,426.000	222,167		211,633	216,947	10,104			10,104	(15,418)	211,633	24,342	(13,808)	10,534	3,480	
SB07DR-Z5-9	RECORDATI INDUSTRIA CHIMICA E FARM	B	12/09/2021	Various	1,986.000	105,879		105,906	110,151	(1,661)			(1,661)	(2,584)	105,906	(350)	323	(27)		
75737F-10-8	REDFIN CORP		11/22/2021	Various	358.000	15,561		6,390	24,570	(18,179)			(18,179)		6,390		9,171	9,171		
SBG11K-36-6	REDROW PLC	B	11/22/2021	MORGAN STANLEY	731.000	6,393		3,816	5,711	(1,309)			(1,309)	(585)	3,816	370	2,207	2,577	242	
S67302-04-2	REGAL HOTELS INTERNATIONAL HOLDING	B	11/23/2021	MORGAN STANLEY	6,000.000	2,346		2,113	2,112	(1)			(1)	1	2,113	(10)	244	233		
758750-10-3	REGAL REXNORD CORP		11/22/2021	Various	208.890	35,471		15,576	13,509	(4,784)			(4,784)		15,576		19,896	19,896	908	
758849-10-3	REGENCY CENTERS CORPORATION		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	2,722.000	152,585		131,375							131,375		21,209	21,209		
SBYV2Z-03-8	REGIONAL REIT LTD	B	11/22/2021	MORGAN STANLEY	4,552.000	5,561		3,855	5,133	(1,000)			(1,000)	(278)	3,855	158	1,548	1,707	310	
759509-10-2	RELIANCE STEEL & ALUMINUM		11/22/2021	MORGAN STANLEY	78.000	12,792		7,147	9,341	(2,194)			(2,194)		7,147		5,645	5,645	215	
SBD1DM-79-2	RELIANCE WORLDWIDE CORPORATION LTD		11/23/2021	MORGAN STANLEY	2,477.000	11,487		4,991	7,741	(1,884)			(1,884)	(866)	4,991	287	6,208	6,496	240	
J6436W-11-8	RELO GROUP INC	B	11/24/2021	Various	300.000	6,283		5,639	7,258	(1,318)			(1,318)	(301)	5,639	(357)	1,000	643	46	
75972A-30-1	RENEWABLE ENERGY INC		11/22/2021	Various	108.000	5,577		3,795	7,649	(3,854)			(3,854)		3,795		1,783	1,783		
S07323-58-7	RENISHAW PLC	B	11/22/2021	MORGAN STANLEY	95.000	6,685		4,690	7,480	(2,023)			(2,023)	(767)	4,690	455	1,540	1,995	84	
76009N-10-0	RENT-A-CENTER INC		11/22/2021	MORGAN STANLEY	174.000	8,210		2,717	6,662	(3,945)			(3,945)		2,717		5,493	5,493	216	
76029L-10-0	REPAY HOLDINGS CORP CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	68.000	1,482		1,641	1,853	(212)			(212)		1,641		(159)	(159)		
759916-10-9	REPLIGEN CORP		11/22/2021	MORGAN STANLEY	182.000	49,885		16,882	34,877	(17,995)			(17,995)		16,882		33,003	33,003		
76029N-10-6	REPLIMUNE GROUP INC		11/22/2021	Various	95.000	3,215		2,093	3,624	(1,531)			(1,531)		2,093		1,122	1,122		
SBZ1DZ-96-3	REPLY	B	11/22/2021	MORGAN STANLEY	70.000	13,646		5,649	8,162	(1,853)			(1,853)	(660)	5,649	36	7,961	7,997	40	
76118Y-10-4	RESIDEO TECHNOLOGIES INC		11/22/2021	MORGAN STANLEY	564.000	15,665		2,733	11,991	(9,257)			(9,257)		2,733		12,932	12,932		
J6448E-10-6	RESONA HOLDINGS	B	12/09/2021	GOLDMAN, SACHS & CO.	34,900.000	134,008		118,262	121,826	1,018			1,018	(4,582)	118,262	(6,877)	22,623	15,745	5,909	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S60441-32-6	RESORT TRUST INC	B	11/24/2021	Various	300.000	5,276		4,283	4,283	75			75	(75)	4,283	(263)	1,256	993	48	
SB3ZGH-J1-0	RESTAR HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,872		1,992	2,151	(111)			(111)	(49)	1,992	(12)	(108)	(120)		
SB5NR1-S7-5	RESTORE PLC	B	11/22/2021	Various	591.000	3,875		2,609	3,336	(546)			(546)	(181)	2,609	123	1,143	1,266	18	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		11/22/2021	MORGAN STANLEY	1,047.000	19,500		11,197	14,019	(2,822)			(2,822)		11,197		8,303	8,303	346	
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		10/22/2021	Various	27,401.000	308,008		228,516	234,553	(6,037)			(6,037)		228,516		79,493	79,493	447	
761330-10-9	REVANCE THERAPEUTICS INC		11/22/2021	Various	196.000	2,735		3,109	5,555	(2,446)			(2,446)		3,109		(373)	(373)		
X7354Z-10-3	REVENIO GROUP	B	11/22/2021	MORGAN STANLEY	62.000	3,942		3,252	3,816	(474)			(474)	(90)	3,252	(172)	862	690	15	
F7782J-36-6	REXEL S.A.	B	11/22/2021	Various	627.000	13,159		7,172	9,893	(1,926)			(1,926)	(794)	7,172	62	5,925	5,987		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		11/22/2021	MORGAN STANLEY	428.000	30,257		20,510	21,019	(509)			(509)		20,510		9,748	9,748	400	
76169B-10-2	REXNORD CORP		10/05/2021	Various	9,523.000	268,441		219,048	376,063	(157,015)			(157,015)		219,048		49,393	49,393	2,409	
74967X-10-3	RH		11/22/2021	MORGAN STANLEY	65.000	40,762		7,936	29,089	(21,153)			(21,153)		7,936		32,825	32,825		
S53345-88-0	RHEINMETALL AG	B	11/22/2021	MORGAN STANLEY	122.000	11,832		10,616	12,924	(1,360)			(1,360)	(948)	10,616	(17)	1,233	1,216	218	
SBYZ2J-R8-3	RHI MAGNESITA NV	B	11/22/2021	MORGAN STANLEY	268.000	11,993		8,254	12,844	(3,440)			(3,440)	(1,150)	8,254	670	3,069	3,739	346	
76329W-10-3	RICHELIEU HARDWARE LTD	B	11/22/2021	MORGAN STANLEY	232.000	8,250		4,919	6,017	(709)			(709)	(389)	4,919	365	2,966	3,331	55	
SBGDT3-G2-3	RIGHTMOVE PLC	B	11/22/2021	MORGAN STANLEY	1,962.000	20,046		13,142	17,454	(2,523)			(2,523)	(1,790)	13,142	1,276	5,628	6,904	206	
110122-15-7	Rights on BRISTOL-MYERS SQUIBB-CVR Strik		12/31/2021	VARIOUS	0.000			103,650	31,650	72,000			72,000		103,650		(103,650)	(103,650)		
S67399-44-4	RIKEN VITAMIN LTD	B	11/24/2021	Various	200.000	2,854		2,471	2,636	(56)		91	(147)	(19)	2,471	(236)	620	383	67	
76680R-20-6	RINGCENTRAL INC CLASS A		12/09/2021	Various	743.000	162,754		155,274	281,575	(126,301)			(126,301)		155,274		7,480	7,480		
SBF1KD-82-6	RINGKJOBING LANDBOBANK	B	11/22/2021	MORGAN STANLEY	116.000	15,443		8,200	10,564	(1,497)			(1,497)	(867)	8,200	71	7,172	7,243	95	
S67408-49-2	RISO KAGAKU CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,204		1,349	1,349	31			31	(31)	1,349	(8)	(137)	(145)		
74965L-10-1	RLJ LODGING TRUST		11/30/2021	Various	3,819.000	47,846		56,750							56,750		(8,904)	(8,904)		
74967R-10-6	RMR GROUP INC CLASS A		11/22/2021	MORGAN STANLEY	435.000	15,666		11,284	16,800	(5,516)			(5,516)		11,284		4,383	4,383	3,706	
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	12/09/2021	Various	4,039.000	1,563,778		1,528,100	450,592	25,520		23,809	1,712	(33,959)	1,528,100	13,405	22,273	35,678	8,257	
S67457-47-3	ROCK FIELD LTD	B	11/24/2021	Various	300.000	3,980		3,990	4,556	(321)		189	(510)	(57)	3,990	(362)	353	(10)	35	
77313F-10-6	ROCKET PHARMACEUTICALS INC		11/22/2021	MORGAN STANLEY	263.000	6,908		3,840	14,423	(10,583)			(10,583)		3,840		3,068	3,068		
775133-10-1	ROGERS CORP		11/22/2021	MORGAN STANLEY	86.000	23,247		8,433	13,355	(4,922)			(4,922)		8,433		14,814	14,814		
S67473-67-8	ROHTO PHARMACEUTICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	8,038		8,877	8,877	368			368	(368)	8,877	121	(960)	(839)		
S67474-97-3	ROKKO BUTTER LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	4,657		5,195	5,259	28			28	(92)	5,195	(58)	(481)	(538)	49	
776696-10-6	ROPER TECHNOLOGIES INC		12/09/2021	Various	2,375.000	1,016,002		1,030,780	497,047	(51,470)			(51,470)		1,030,780		(14,778)	(14,778)	649	
SBVFNZ-H2-5	ROTORK PLC	B	11/22/2021	MORGAN STANLEY	2,129.000	9,906		7,322	9,255	(993)			(993)	(939)	7,322	702	1,882	2,583	258	
S62483-65-6	ROUND ONE CORP	B	11/24/2021	MORGAN STANLEY	400.000	4,854		2,888	3,591	(554)			(554)	(149)	2,888	(183)	2,149	1,966	64	
780287-10-8	ROYAL GOLD INC		11/22/2021	Various	239.000	25,040		21,123	25,420	(4,210)		87	(4,297)		21,123		3,917	3,917	285	
G7368G-10-8	ROYAL MAIL PLC	B	11/22/2021	MORGAN STANLEY	1,945.000	13,420		4,349	8,978	(3,709)			(3,709)	(921)	4,349	422	8,649	9,071	269	
SBX8ZX-20-1	ROYAL UNIBREW ORD	B	11/22/2021	MORGAN STANLEY	136.000	15,292		11,309	15,796	(3,191)			(3,191)	(1,296)	11,309	98	3,885	3,983	217	
781846-20-9	RUSH ENTERPRISES CL A		11/22/2021	Various	2,228.000	106,482		48,133	92,284	(44,151)			(44,151)		48,133		58,349	58,349	332	
SBVFCZ-V3-9	RWS HOLDINGS PLC	B	11/22/2021	MORGAN STANLEY	705.000	5,976		5,135	5,165	477			477	(508)	5,135	474	367	841	91	
783549-10-8	RYDER SYSTEM INC		11/22/2021	MORGAN STANLEY	232.000	19,925		6,632	14,328	(7,697)			(7,697)		6,632		13,294	13,294	529	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		11/22/2021	Various	2,140.000	164,649		74,445	145,006	(70,561)			(70,561)		74,445		90,204	90,204		
S67629-06-3	RYOBI LTD	B	11/24/2021	Various	600.000	6,345		6,912	7,264	(196)		104	(300)	(53)	6,912	(400)	(167)	(567)	25	
S67632-00-0	RYOSAN LTD	B	11/24/2021	MORGAN STANLEY	200.000	3,912		3,567	3,615	(21)			(21)	(26)	3,567	(341)	686	345	195	
S54695-54-9	SAAB AB	B	11/22/2021	Various	151.000	4,200		3,866	4,404	(40)			(40)	(497)	3,866	198	136	334	61	
78573L-10-6	SABRA HEALTHCARE REIT INC		11/22/2021	Various	25,085.000	455,612		363,008	349,832	(71,927)			(71,927)		363,008		92,604	92,604	15,550	
78573M-10-4	SABRE CORPORATION		11/22/2021	Various	1,436.000	13,364		16,155	17,261	(1,106)			(1,106)		16,155		(2,791)	(2,791)		
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	11/22/2021	Various	70,880.000	827,410		675,990	755,737	(14,726)			(14,726)	(65,020)	675,990	68,810	82,610	151,420	2,648	
78667J-10-8	SAGE THERAPEUTICS INC		11/22/2021	Various	806.000	51,714		54,491	69,727	(14,158)		1,078	(15,236)		54,491		(2,777)	(2,777)		
78709Y-10-5	SAIA INC		11/22/2021	MORGAN STANLEY	111.000	38,827		8,159	20,069	(11,910)			(11,910)		8,159		30,668	30,668		
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		11/22/2021	MORGAN STANLEY	326.000	17,694		9,333	17,356	(8,023)			(8,023)		9,333		8,360	8,360		
S67684-32-4	SAKAI MOVING SERVICE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,534		4,971	5,056	(48)			(48)	(37)	4,971	(106)	(331)	(436)		
79466L-30-2	SALESFORCE.COM INC		08/02/2021	Various	3,089.180	641,677		687,439	687,395						687,439		(45,761)	(45,761)		
SB1W5N-W2-1	SALMAR	B	11/23/2021	MORGAN STANLEY	121.000	8,345		5,729	7,117	(555)			(555)	(833)	5,729	508	2,107	2,616	211	
SBD7Y7-37-7	SAMHALLSBYGGNADSBOLAGET I NORDEN C	B	11/22/2021	Various	2,006.000	15,045		5,150	7,001	(1,024)		10	(1,034)	(817)	5,150	215	9,679	9,895	149	
SBYRVC-J6-7	SAMTY RESIDENTIAL INVESTMENT REIT	B	11/24/2021	Various	6.000	6,337		6,098	6,323	(179)			(179)	(46)	6,098	(582)	821	239	269	
S67728-53-5	SAN IN GODO BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	700.000	3,194		3,336	3,336	138			138	(138)	3,336	46	(187)	(142)		
SBWDNF-N7-5	SANBIO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,200		2,590	2,590	19			19	(19)	2,590	(55)	666	611		
800013-10-4	SANDERSON FARMS INC		11/22/2021	Various	1,899.000	360,671		224,781	251,048	(26,267)			(26,267)		224,781		135,890	135,890	2,718	
J67844-10-0	SANKYO CO LTD GUNMA	B	11/24/2021	Various	200.000	5,233		4,831	5,405	(349)			(349)	(224)	4,831	(306)	708	402	201	
S67753-80-6	SANKYU INC	B	11/24/2021	MORGAN STANLEY	200.000	8,146		7,508	7,545	276			276	(313)	7,508	(475)	1,113	638	185	
801056-10-2	SANMINA CORP		11/22/2021	Various	152.000	5,626		4,375	4,847	(472)			(472)		4,375		1,251	1,251		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S56717-35-8	SANOFI S.A.	B	12/09/2021	Various	11,620.000	1,089,384		1,117,008	1,118,929	88,490			88,490	(90,411)	1,117,008	53,780	(81,404)	(27,624)	8,755	
S59646-40-6	SANOMA	B	11/22/2021	MORGAN STANLEY	386.000	6,079		3,906	6,489	(2,058)			(2,058)	(525)	3,906	25	2,148	2,173	154	
SBJYJG-18-9	SANSAN INC	B	11/24/2021	MORGAN STANLEY	100.000	11,649		6,029	6,586	(510)			(510)	(48)	6,029	(576)	6,197	5,621		
S67766-06-3	SANTEN PHARMACEUTICAL CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	21,700.000	282,954		352,051	352,051	2,572			2,572	(2,573)	352,051	(13,821)	(55,276)	(69,097)		
S67767-81-4	SANWA HOLDINGS CORP	B	11/24/2021	MORGAN STANLEY	800.000	9,041		7,134	9,314	(1,794)			(1,794)	(387)	7,134	(452)	2,359	1,908	219	
D66992-10-4	SAP AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,781.000	471,121		496,026	496,026	42,668			42,668	(42,668)	496,026	32,202	(57,107)	(24,905)		
802912-10-5	SAPUTO GROUP INC	B	12/09/2021	Various	12,526.000	284,513		311,580	350,315	(22,403)			(22,403)	(16,332)	311,580	16,008	(43,075)	(27,067)	7,460	
S61688-38-8	SARACEN MINERAL HOLDINGS LTD	B	02/16/2021	MERGER	2,721.000	9,249		9,481	9,973	(81)			(81)	(412)	9,481	482	(714)	(232)	80	
SB04F6-79-3	SARAS S.P.A.	B	11/22/2021	Various	9,427.000	6,401		5,251	6,857	(1,321)			(1,321)	(285)	5,251	(165)	1,315	1,150		
025121-72-4	SBM OFFSHORE NV	B	11/22/2021	Various	443.000	6,882		6,551	8,437	(1,243)			(1,243)	(643)	6,551	72	258	330	297	
SBYSXJ-H8-6	SCANDIC HOTELS GROUP	B	11/22/2021	Various	1,430.000	6,644		5,292	6,060	(520)			(520)	(247)	5,292	76	1,276	1,352		
806037-10-7	SCANSOURCE INC		11/22/2021	Various	370.000	12,377		7,337	9,761	(2,424)			(2,424)		7,337		5,040	5,040		
SBQSSW-W3-6	SCATEC SOLAR	B	11/23/2021	Various	297.000	6,204		5,883	11,843	(4,820)			(4,820)	(1,139)	5,883	439	(119)	320	22	
807066-10-5	SCHOLASTIC CORP.		11/22/2021	MORGAN STANLEY	460.000	17,841		9,655	11,500	(1,845)			(1,845)		9,655		8,186	8,186	276	
80810D-10-3	SCHRODINGER INC		11/22/2021	Various	145.000	6,921		8,703	11,481	(1,392)		1,386	(2,778)		8,703		(1,782)	(1,782)		
S59840-24-9	SCHWEITER TECHNOLOGIES AG-BR	B	11/22/2021	MORGAN STANLEY	4.000	5,825		4,910	6,607	(1,238)			(1,238)	(459)	4,910	123	792	915	112	
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		11/22/2021	Various	170.000	5,563		5,225	6,836	(1,610)			(1,610)		5,225		338	338	224	
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		11/22/2021	Various	133.000	11,399		11,977	12,587	(279)		331	(610)		11,977		(578)	(578)	77	
810186-10-6	SCOTTS MIRACLE GRO CO		11/22/2021	Various	145.000	23,796		14,907	28,875	(13,968)			(13,968)		14,907		8,889	8,889	276	
SBYT93-40-7	SCOUT24 N AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,436.000	248,101		263,163	281,886	(12,111)			(12,111)	(6,612)	263,163	(870)	(14,192)	(15,062)		
811543-10-7	SEABOARD		02/26/2021	GOLDMAN, SACHS & CO.	2.000	6,626		6,062	6,062						6,062		564	564	5	
811916-10-5	SEABRIDGE GOLD INC	B	11/22/2021	Various	334.000	6,353		5,414	7,021	(646)		543	(1,189)	(418)	5,414	368	570	938		
811707-80-1	SEACOAST BANKING CORP FL		11/22/2021	Various	1,351.000	49,907		24,116	39,787	(15,671)			(15,671)		24,116		25,791	25,791	101	
81181C-10-4	SEAGEN INC		12/09/2021	Various	1,139.000	169,340		173,144	199,484	(26,341)			(26,341)		173,144		(3,804)	(3,804)		
81282V-10-0	SEAWORLD ENTERTAINMENT INC		11/22/2021	MORGAN STANLEY	303.000	19,818		3,338	9,572	(6,234)			(6,234)		3,338		16,480	16,480		
G80277-14-1	SEGRO REIT PLC	B	09/13/2021	MORGAN STANLEY	8,399.000	147,732		99,445	108,794	(5,430)			(5,430)	(3,920)	99,445	5,121	43,167	48,288	2,268	
S67934-23-2	SEINO HOLDINGS CORP	B	11/24/2021	Various	300.000	3,184		3,654	4,228	(132)		267	(398)	(175)	3,654	(231)	(238)	(470)	65	
SBSKRK-L7-1	SEKISUI HOUSE REIT INC	B	11/24/2021	MORGAN STANLEY	15.000	11,032		9,714	10,896	(743)			(743)	(439)	9,714	(628)	1,945	1,317	455	
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		11/22/2021	MORGAN STANLEY	653.000	19,946		9,110	18,062	(8,952)			(8,952)		9,110		10,835	10,835	245	
816300-10-7	SELECTIVE INSURANCE GROUP		11/22/2021	MORGAN STANLEY	264.000	21,214		13,593	17,683	(4,089)			(4,089)		13,593		7,620	7,620	272	
816307-30-0	SELECTQUOTE INC		11/22/2021	Various	13,205.000	263,460		250,277	274,004	(20,221)		3,506	(23,727)		250,277		13,183	13,183		
Y79711-15-9	SEMBCORP INDUSTRIES	B	11/23/2021	MORGAN STANLEY	3,000.000	4,510		1,896	3,882	(1,784)			(1,784)	(202)	1,896	44	2,571	2,615	134	
S62051-33-9	SEMBCORP MARINE LTD	B	12/07/2021	Various	32,233.000	3,247		3,065	3,488	116		416	(300)	(123)	3,065	99	83	181		
816850-10-1	SEMTECH CORPORATION		11/22/2021	MORGAN STANLEY	255.000	23,097		12,367	18,383	(6,016)			(6,016)		12,367		10,730	10,730		
S67952-03-6	SENKO CO LTD	B	11/24/2021	MORGAN STANLEY	300.000	2,467		2,227	2,923	(574)			(574)	(121)	2,227	(141)	381	240	77	
81725T-10-0	SENSIENT TECHNOLOGIES		11/22/2021	MORGAN STANLEY	229.000	23,599		10,471	16,893	(6,422)			(6,422)		10,471		13,128	13,128	362	
G80400-10-7	SERCO GROUP PLC	B	11/22/2021	Various	3,095.000	5,653		4,847	5,056	80			80	(289)	4,847	350	457	807	55	
S66807-18-1	SERIA LTD	B	11/24/2021	Various	100.000	3,134		3,498	3,671	42		63	(21)	(152)	3,498	(221)	(142)	(364)	56	
817565-10-4	SERVICE CORP. INTERNATIONAL		11/22/2021	Various	543.000	35,211		22,722	26,661	(3,940)			(3,940)		22,722		12,490	12,490	304	
81761L-10-2	SERVICE PROPERTIES TRUST		11/22/2021	Various	1,079.000	11,233		8,348	12,398	(4,050)			(4,050)		8,348		2,885	2,885	37	
81762P-10-2	SERVICENOW INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	354.000	164,271		181,637	194,852	(13,215)			(13,215)		181,637		(17,366)	(17,366)		
81768T-10-8	SERVISFIRST BANCSHARES INC		11/22/2021	MORGAN STANLEY	204.000	17,019		6,018	8,219	(2,201)			(2,201)		6,018		11,001	11,001	163	
SBRK0M-M4-3	SEVEN GENERATIONS ENERGY LTD CLASS	B	04/08/2021	Various	1,461.000	9,934		3,385	7,580	(3,743)			(3,743)	(452)	3,385	248	6,301	6,549		
SB432Q-W4-4	SEVEN GROUP HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	488.000	7,616		5,775	8,793	(2,050)			(2,050)	(967)	5,775	319	1,522	1,841	171	
SBLWF8-B6-5	SFS GROUP AG	B	11/22/2021	MORGAN STANLEY	32.000	4,346		2,988	3,801	(549)			(549)	(264)	2,988	75	1,283	1,358	41	
S07990-96-3	SHAFTESBURY PLC	B	11/22/2021	MORGAN STANLEY	796.000	6,929		5,176	6,191	(679)			(679)	(336)	5,176	213	1,541	1,753	21	
S67710-32-7	SHANGRI LA ASIA LTD	B	11/23/2021	Various	4,000.000	3,372		3,181	3,565	(284)		102	(386)	2	3,181	(16)	207	192		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,977.000	55,921		48,393	52,203	(913)			(913)	(2,897)	48,393	3,163	4,366	7,528	395	
82312B-10-6	SHENANDOAH TELECOMMUN CO		09/14/2021	GOLDMAN, SACHS & CO.	158.000	6,514		6,834	6,834						6,834		(320)	(320)	600	
824348-10-6	SHERWIN WILLIAMS CO		05/25/2021	DIRECT	795.000	227,044		73,158	194,751	(121,593)			(121,593)		73,158		153,886	153,886	875	
S68041-43-3	SHIKOKU BANK LTD	B	05/25/2021	Various	600.000	3,961		3,952	3,952	59			59	(59)	3,952	(98)	107	9	36	
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	11/24/2021	Various	600.000	4,123		3,905	3,905	118			118	(118)	3,905	(89)	306	217	48	
S68040-13-8	SHINNIHON CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	500.000	3,857		4,015	4,015	54			54	(54)	4,015	(61)	(97)	(158)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S68046-82-0	SHIONOGI & CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,800.000	92,620		96,187	98,242	1,862			1,862	(3,917)	96,187	(617)	(2,950)	(3,567)		
SB05MT-R0-9	SHIP HEALTHCARE HOLDINGS INC	B	11/24/2021	Various	200.000	4,562		4,157	5,560	(1,172)			(1,172)	(231)	4,157	(263)	668	405	65	
J74358-14-4	SHISEIDO CO. LTD.	B	12/09/2021	Various	2,900.000	174,576		181,812	200,440	(9,494)		3,120	(12,614)	(6,014)	181,812	(12,154)	4,918	(7,235)	951	
SB29T1-W0-7	SHO-BOND HOLDINGS CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,375		4,426	4,853	(225)			(225)	(201)	4,426	60	(112)	(51)	33	
82489T-10-4	SHOCKWAVE MEDICAL INC		11/22/2021	MORGAN STANLEY	123.000	23,524		5,470	12,758	(7,288)			(7,288)		5,470		18,054	18,054		
SBYYH7-G9-6	SHOP APOTHEKE EUROPE NV	B	11/22/2021	Various	28.000	4,723		3,350	5,077	(1,316)			(1,316)	(411)	3,350	21	1,352	1,373		
SB8K7J-65-9	SHOPPING CENTRES AUSTRALASIA PROPE	B	11/23/2021	MORGAN STANLEY	1,978.000	4,113		2,955	3,846	(461)			(461)	(430)	2,955	170	988	1,158	166	
S68054-69-1	SHOWA DENKO	B	11/24/2021	MORGAN STANLEY	400.000	9,365		7,450	8,512	(1,000)			(1,000)	(62)	7,450	(712)	2,627	1,915	212	
825690-10-0	SHUTTERSTOCK INC		11/22/2021	Various	1,871.000	218,155		89,151	134,151	(45,000)			(45,000)		89,151		129,004	129,004	1,072	
825698-10-3	SHYFT GROUP INC		11/22/2021	MORGAN STANLEY	198.000	10,386		2,247	5,619	(3,372)			(3,372)		2,247		8,139	8,139	20	
S73917-63-5	SIEGFRIED HOLDING AG	B	11/22/2021	Various	10.000	9,024		4,497	7,370	(2,361)			(2,361)	(512)	4,497	113	4,414	4,527		
SBD5GN-60-8	SIG COMBIBLOC GROUP AG	B	11/22/2021	Various	585.000	16,588		9,646	13,593	(3,039)			(3,039)	(908)	9,646	211	6,730	6,942		
826917-10-6	SIGA TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	330.000	2,111		2,099	2,399	(300)			(300)		2,099		11	11		
SBKDM7-X4-3	SIGNATURE AVIATION PLC	B	06/01/2021	MERGER	2,071.000	11,678		5,911	10,956	(3,940)			(3,940)	(1,105)	5,911	904	4,863	5,767		
82669G-10-4	SIGNATURE BK NEW YORK NY		11/24/2021	Various	4,227.000	1,039,986		350,423	571,871	(221,448)			(221,448)		350,423		689,563	689,563	4,538	
SBYY7V-Y5-2	SIGNIFY NV	B	11/22/2021	MORGAN STANLEY	305.000	14,845		7,886	12,886	(3,958)			(3,958)	(1,042)	7,886	50	6,910	6,960	872	
827048-10-9	SILGAN HOLDINGS INC		11/22/2021	MORGAN STANLEY	191.000	8,078		4,991	7,082	(2,091)			(2,091)		4,991		3,087	3,087	80	
826919-10-2	SILICON LABORATORIES		11/22/2021	MORGAN STANLEY	203.000	40,378		18,819	25,850	(7,031)			(7,031)		18,819		21,559	21,559		
82710M-10-0	SILK ROAD MEDICAL INC		11/22/2021	Various	135.000	6,726		6,766	8,502	(1,570)		167	(1,737)		6,766		(40)	(40)		
SB28RN-Y4-5	SILVER LAKE RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,262.000	2,609		3,124	3,124	349			349	(349)	3,124	503	(1,018)	(515)		
S27842-61-6	SILVERCORP METALS INC	B	11/22/2021	Various	499.000	2,133		1,902	3,333	(458)		757	(1,215)	(215)	1,902	141	89	230	5	
SBBCR9-N1-3	SIMCORP AS	B	11/22/2021	Various	120.000	13,519		13,167	17,861	(3,316)			(3,316)	(1,378)	13,167	134	218	352	95	
828806-10-9	SIMON PPTY GROUP INC		11/04/2021	Various	13,051.000	1,434,952		969,296	932,622	(235,225)			(235,225)		969,296		465,656	465,656	17,389	
829073-10-5	SIMPSON MANUFACTURING		11/22/2021	MORGAN STANLEY	149.000	17,982		9,918	13,924	(4,006)			(4,006)		9,918		8,064	8,064	143	
SBZBW6-G7-4	SINCH	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	81.000	13,668		6,634	13,216	(5,019)			(5,019)	(1,563)	6,634	794	6,239	7,034		
SB61X7-R5-7	SITC INTERNATIONAL HOLDINGS LTD	B	11/23/2021	MORGAN STANLEY	5,000.000	16,374		5,335	10,795	(5,464)			(5,464)	5	5,335	(26)	11,065	11,039	1,029	
82981J-10-9	SITE CENTERS CORP		11/22/2021	Various	29,386.000	399,156		211,635	297,386	(85,752)			(85,752)		211,635		187,521	187,521	4,981	
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		11/22/2021	MORGAN STANLEY	141.000	35,222		10,847	22,367	(11,520)			(11,520)		10,847		24,375	24,375		
784305-10-4	SJW CORP		02/26/2021	GOLDMAN, SACHS & CO.	75.000	4,701		4,920	5,202	(282)			(282)		4,920		(219)	(219)	26	
830566-10-5	SKECHERS USA INC		11/22/2021	Various	8,148.000	383,350		208,731	292,839	(84,108)			(84,108)		208,731		174,619	174,619		
SBGSCR-G4-1	SKISTAR CLASS B	B	11/22/2021	MORGAN STANLEY	248.000	4,643		2,869	3,225	(248)			(248)	(108)	2,869	(137)	1,911	1,774		
S68231-93-5	SKY CITY ENTERTAINMENT	B	11/23/2021	MORGAN STANLEY	3,197.000	7,088		4,898	7,389	(1,680)			(1,680)	(811)	4,898	431	1,759	2,190	157	
830830-10-5	SKYLINE CORP.		11/22/2021	MORGAN STANLEY	233.000	18,820		5,312	7,209	(1,898)			(1,898)		5,312		13,509	13,509		
83088M-10-2	SKYWORKS SOLUTIONS INC		12/09/2021	GOLDMAN, SACHS & CO.	1,205.000	194,022		104,467	184,220	(79,753)			(79,753)		104,467		89,555	89,555	2,555	
78440X-10-1	SL GREEN REALTY CORP		01/22/2021	EXCHANGE	377.971	18,038		18,038	23,177	(5,139)			(5,139)		18,038				778	
83088V-10-2	SLACK TECHNOLOGIES CLASS A INC		07/21/2021	Various	3,783.000	160,054		157,289	159,794			2,505	(2,505)		157,289		2,765	2,765		
83125X-10-3	SLEEP NUMBER CORP		11/22/2021	MORGAN STANLEY	88.000	7,236		4,088	7,204	(3,116)			(3,116)		4,088		3,148	3,148		
78442P-10-6	SLM CORP		11/22/2021	MORGAN STANLEY	675.000	12,511		7,162	8,363	(1,202)			(1,202)		7,162		5,349	5,349	61	
SB4X1R-C8-0	SMART METERING SYSTEMS PLC	B	11/22/2021	MORGAN STANLEY	297.000	3,317		2,157	2,887	(434)			(434)	(296)	2,157	209	950	1,160	105	
S68569-95-3	SMARTONE TELECOMMUNICATIONS HOLDIN	B	11/23/2021	Various	6,000.000	3,284		3,204	3,204	(1)			(1)	1	3,204	(16)	96	80	231	
83200N-10-3	SMARTSHEET INC CLASS A		11/22/2021	MORGAN STANLEY	380.000	23,737		16,066	26,330	(10,264)			(10,264)		16,066		7,670	7,670		
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	12/09/2021	Various	17,421.000	284,497		299,457	359,586	(26,100)		26,202	(52,302)	(7,826)	299,457	(1,953)	(13,008)	(14,961)	6,590	
SB2PLY-M1-6	SMS LTD	B	11/24/2021	MORGAN STANLEY	200.000	7,833		4,488	7,652	(2,846)			(2,846)	(318)	4,488	(284)	3,629	3,345	16	
S27638-84-0	SNC-LAVALIN GROUP INC COM	B	11/22/2021	Various	432.000	10,948		6,944	7,368	22			22	(447)	6,944	485	3,520	4,004	21	
SBYZDV-K8-1	SOFTCAT PLC	B	11/22/2021	MORGAN STANLEY	309.000	7,991		4,132	5,804	(1,077)			(1,077)	(595)	4,132	401	3,458	3,859	170	
SBF06W-X9-9	SOFTWARE AG	B	11/22/2021	MORGAN STANLEY	147.000	5,801		5,935	5,997	423			423	(485)	5,935	38	(171)	(134)	101	
SBKWD4-B5-9	SOFTWAREONE HOLDING AG	B	11/22/2021	Various	240.000	5,358		5,474	7,114	(654)		508	(1,162)	(477)	5,474	135	(252)	(116)		
SBZ6T5-C2-6	SOITEC SA	B	11/22/2021	Various	58.000	15,129		6,779	11,305	(3,668)			(3,668)	(858)	6,779	33	8,317	8,350		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		12/09/2021	Various	451.000	115,648		117,329	143,923	(26,594)			(26,594)		117,329		(1,681)	(1,681)		
SB1YVK-J4-5	SOLARIA ENERGIA Y MEDIO AMBI	B	11/22/2021	Various	220.000	4,184		2,915	6,363	(2,952)			(2,952)	(496)	2,915	23	1,245	1,268		
83417Q-10-5	SOLARWINDS CORP		08/02/2021	Various	361.000	5,843		5,397	5,397						5,397		446	446		
G8255T-10-4	SOLGOLD PLC	B	11/22/2021	Various	5,983.000	1,973		1,725	2,650	(680)			(680)	(245)	1,725	165	82	248		
835495-10-2	SONOCO PRODUCTS CO.		11/22/2021	MORGAN STANLEY	379.000	23,689		18,873	22,456	(3,583)			(3,583)		18,873		4,816	4,816	682	
83570H-10-8	SONOS INC		11/22/2021	MORGAN STANLEY	507.000	16,328		7,492	11,859	(4,367)			(4,367)		7,492		8,836	8,836		
S56336-16-7	SOPRA GROUP	B	11/22/2021	MORGAN STANLEY	46.000	8,681		5,668	7,441	(1,171)			(1,171)	(602)	5,668	36	2,977	3,013	95	
SB01QM-C2-1	SOSEI GROUP CORP	B	11/24/2021	MORGAN STANLEY	300.000	5,537		4,563	5,230	(629)			(629)	(38)	4,563	(436)	1,410	974		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SBG0WN-L9-2	SOSILA LOGISTICS REIT INC	B	11/24/2021	Various	2.000	2,850		2,412	2,443	71			71	(101)	2,412	(152)	590	438	93	
S67672-02-2	SOTETSU HOLDINGS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,644		4,792	4,792	199			199	(199)	4,792	65	(214)	(149)		
840441-10-9	SOUTH STATE CORP		11/22/2021	MORGAN STANLEY	290.000	23,831		13,964	20,967	(7,004)			(7,004)		13,964		9,867	9,867	557	
844895-10-2	SOUTHWEST GAS CORP.		11/22/2021	Various	187.000	12,306		10,648	11,360	(712)			(712)		10,648		1,658	1,658	271	
845467-10-9	SOUTHWESTERN ENERGY CO		11/22/2021	MORGAN STANLEY	2,806.000	13,651		4,293	8,362	(4,069)			(4,069)		4,293		9,358	9,358		
SB40JT-03-5	SPAREBANK SR-BANK	B	11/23/2021	MORGAN STANLEY	930.000	13,622		6,704	9,884	(2,024)			(2,024)	(1,157)	6,704	595	6,323	6,918	702	
SB0LGG-75-0	SPAREBANKEN MIDT-NORGE	B	11/23/2021	MORGAN STANLEY	585.000	9,518		5,158	6,669	(944)			(944)	(566)	5,158	261	4,100	4,360	227	
SB0T9J-Z5-4	SPARK INFRASTRUCTURE GROUP	B	11/23/2021	MORGAN STANLEY	3,301.000	6,745		4,854	5,375	74			74	(594)	4,854	272	1,619	1,891	317	
S68814-36-7	SPARK NEW ZEALAND LTD	B	12/09/2021	Various	154,115.000	474,857		477,910	521,525	(7,711)		2,813	(10,524)	(33,092)	477,910	11,921	(14,973)	(3,052)	23,481	
S64192-24-8	SPARX GROUP LTD	B	11/24/2021	Various	1,600.000	4,519		3,373	3,952	(501)			(501)	(78)	3,373	(284)	1,431	1,147	145	
S03308-60-8	SPECTRIS PLC	B	11/22/2021	MORGAN STANLEY	301.000	15,230		9,357	11,595	(1,135)			(1,135)	(1,103)	9,357	827	5,047	5,874	286	
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		09/14/2021	Various	1,887.000	5,224		6,289	6,435	(97)		48	(145)		6,289		(1,066)	(1,066)		
F8691R-10-1	SPIE SA	B	11/22/2021	MORGAN STANLEY	298.000	7,748		4,451	6,494	(1,517)			(1,517)	(525)	4,451	28	3,268	3,296	175	
84857L-10-1	SPIRE INC		11/22/2021	Various	225.000	14,337		13,395	14,409	(724)		289	(1,014)		13,395		941	941	466	
S04726-09-7	SPIRENT COMMUNICATIONS PLC	B	11/22/2021	MORGAN STANLEY	1,460.000	5,441		4,317	5,269	(412)			(412)	(540)	4,317	419	706	1,125	200	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		11/22/2021	MORGAN STANLEY	728.000	30,274		13,886	28,458	(14,572)			(14,572)		13,886		16,388	16,388	29	
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		11/22/2021	Various	673.000	31,603		20,680	24,865	(6,671)			(6,671)		20,680		10,922	10,922	1,590	
848637-10-4	SPLUNK INC		12/09/2021	Various	1,438.000	177,006		207,634	244,302	(36,668)			(36,668)		207,634		(30,628)	(30,628)		
SB10H8-P2-2	SPORTS DIRECT INTERNATIONAL	B	11/22/2021	MORGAN STANLEY	772.000	7,297		2,894	4,764	(1,381)			(1,381)	(488)	2,894	281	4,122	4,403		
85205L-10-7	SPRINGWORKS THERAPEUTICS INC		11/22/2021	MORGAN STANLEY	71.000	4,826		2,799	5,149	(2,350)			(2,350)		2,799		2,027	2,027		
85209W-10-9	SPROUT SOCIAL INC CLASS A		11/22/2021	Various	3,132.000	221,263		85,782	142,224	(56,442)			(56,442)		85,782		135,481	135,481		
85208M-10-2	SPROUTS FARMERS MARKET INC		11/22/2021	MORGAN STANLEY	473.000	12,934		7,323	9,507	(2,184)			(2,184)		7,323		5,611	5,611		
78463M-10-7	SPS COMMERCE INC		11/22/2021	MORGAN STANLEY	118.000	17,246		5,534	12,814	(7,280)			(7,280)		5,534		11,712	11,712		
784635-10-4	SPX CORP		11/22/2021	MORGAN STANLEY	194.000	12,448		7,427	10,581	(3,154)			(3,154)		7,427		5,021	5,021		
78469X-10-7	SPX FLOW INC		11/22/2021	Various	2,446.000	190,670		66,439	141,770	(75,331)			(75,331)		66,439		124,232	124,232	451	
852234-10-3	SQUARE INC CLASS A		05/25/2021	DIRECT	1,185.000	256,197		62,070	257,903	(195,833)			(195,833)		62,070		194,127	194,127		
W8615U-10-8	SSAB SVENSKT STAL B	B	11/22/2021	Various	1,854.000	8,651		4,922	5,910	(303)			(303)	(685)	4,922	203	3,527	3,729		
SBGBN7-C0-2	SSP GROUP PLC	B	11/22/2021	Various	1,421.000	5,191		5,418	6,445	(34)		839	(874)	(153)	5,418	104	(332)	(228)	984	
Q8744Q-10-8	ST BARBARA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,362.000	2,254		2,480	2,480	185			185	(185)	2,480	284	(511)	(227)		
S67643-55-1	ST CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,500		3,791	3,791	28			28	(28)	3,791	(81)	(211)	(291)		
S70582-62-2	ST GALLER KANTONALBANK A-REG	B	11/22/2021	Various	15.000	6,960		6,799	7,042	(17)		65	(81)	(162)	6,799	(45)	207	162	58	
790148-10-0	ST JOE CORP		11/22/2021	MORGAN STANLEY	105.000	5,353		1,683	4,457	(2,775)			(2,775)		1,683		3,671	3,671	34	
S07291-01-6	ST.MODWEN PROPERTIES	B	08/06/2021	MERGER	600.000	4,659		2,532	3,281	(469)			(469)	(280)	2,532	272	1,855	2,127	32	
852312-30-5	STAAR SURGICAL CO		11/22/2021	Various	83.000	8,642		4,694	6,575	(1,881)			(1,881)		4,694		3,947	3,947		
SBMM1P-P4-3	STABILUS SA	B	11/22/2021	MORGAN STANLEY	73.000	5,079		3,829	5,154	(908)			(908)	(417)	3,829	24	1,226	1,251	38	
SBJ7HN-18-5	STADLER RAIL AG	B	11/22/2021	MORGAN STANLEY	119.000	5,225		4,894	5,441	(192)			(192)	(355)	4,894	100	230	330	72	
85254J-10-2	STAG INDUSTRIAL INC.		11/22/2021	MORGAN STANLEY	682.000	29,227		17,611	21,360	(3,749)			(3,749)		17,611		11,616	11,616	906	
852857-20-0	STAMPS.COM		10/05/2021	MERGER	63.000	20,790		5,405	12,360	(6,955)			(6,955)		5,405		15,385	15,385		
854231-10-7	STANDEX INTERNATIONAL CORP.		11/22/2021	MORGAN STANLEY	105.000	12,062		6,077	8,140	(2,062)			(2,062)		6,077		5,984	5,984	103	
S28542-38-9	STANTEC INC	B	11/22/2021	MORGAN STANLEY	157.000	8,907		4,752	5,087	(6)			(6)	(329)	4,752	353	3,802	4,155	69	
SBYYJ8-J5-7	STAR ASIA INVESTMENT REIT CORP	B	11/24/2021	MORGAN STANLEY	13.000	6,871		6,012	6,346	(287)			(287)	(46)	6,012	(575)	1,434	859	331	
85512C-10-5	STAR GROUP UNITS		02/26/2021	GOLDMAN, SACHS & CO.	454.000	4,370		4,272	4,272						4,272		98	98	60	
S68415-26-4	STAR MICRONICS LTD	B	11/24/2021	Various	200.000	2,728		2,791	3,204	(352)		38	(390)	(23)	2,791	(267)	204	(63)	98	
855244-10-9	STARBUCKS CORP		05/25/2021	DIRECT	2,236.000	251,841		70,948	239,207	(168,259)			(168,259)		70,948		180,892	180,892	2,012	
S68419-13-4	STARTS CORP INC	B	11/24/2021	MORGAN STANLEY	200.000	4,562		4,093	5,552	(1,228)			(1,228)	(230)	4,093	(259)	728	469	104	
85571B-10-5	STARWOOD PROPERTY TRUST INC		11/22/2021	Various	987.000	24,160		15,210	19,049	(3,839)			(3,839)		15,210		8,950	8,950	1,188	
S69894-04-6	STARZEN LTD	B	11/24/2021	Various	200.000	3,328		3,790	4,102	(170)		49	(219)	(93)	3,790	(308)	(153)	(462)	105	
855707-10-5	STATE AUTO FINANCIAL CORP		11/22/2021	Various	286.000	14,693		3,935	5,074	(1,138)			(1,138)		3,935		10,757	10,757	86	
SBCT5F-D7-3	STEADFAST GROUP LTD	B	11/23/2021	MORGAN STANLEY	2,033.000	7,592		4,663	6,259	(904)			(904)	(692)	4,663	262	2,667	2,929	173	
858155-20-3	STEELCASE INC		11/22/2021	MORGAN STANLEY	761.000	9,471		8,340	10,312	(1,972)			(1,972)		8,340		1,131	1,131	373	
S28097-77-2	STELLA JONES INC	B	11/22/2021	MORGAN STANLEY	293.000	9,743		7,344	10,644	(2,612)			(2,612)	(688)	7,344	545	1,853	2,398	107	
SBMD8K-X7-1	STELLANTIS NV		03/15/2021	DISTRIBUTION	0.000	6,545		6,545							6,545					
858586-10-0	STEPAN CO		11/22/2021	MORGAN STANLEY	55.000	6,767		4,718	6,563	(1,844)			(1,844)		4,718		2,049	2,049	50	
85914M-10-7	STEPSTONE GROUP INC CLASS A		11/22/2021	Various	5,258.000	190,208		123,250	209,268	(86,018)			(86,018)		123,250		66,958	66,958	465	
858912-10-8	STERICYCLE INC		11/22/2021	Various	3,359.000	253,277		220,071	232,879	(9,647)		3,162	(12,809)		220,071		33,206	33,206		
85917A-10-0	STERLING BANCORP		08/25/2021	Various	18,105.000	417,605		196,880	325,528	(128,648)			(128,648)		196,880		220,725	220,725	3,148	
860372-10-1	STEWART INFORMATION SERVICES CORP		11/22/2021	MORGAN STANLEY	231.000	18,084		7,207	11,171	(3,964)			(3,964)		7,207		10,877	10,877	229	
W87819-14-5	STILLFRONT GROUP	B	11/22/2021	Various	780.000	6,357		6,425	9,498	(1,379)		1,615	(2,994)	(79)	6,425	(174)	106	(68)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86150R-10-7	STOKE THERAPEUTICS INC		11/22/2021	Various	96.000	2,833		2,287	5,945	(3,658)			(3,658)		2,287		546	546		
861896-10-8	STONEX GROUP INC		11/22/2021	MORGAN STANLEY	87.000	5,934		2,734	5,037	(2,304)			(2,304)		2,734		3,200	3,200		
862121-10-0	STORE CAPITAL CORP		11/22/2021	Various	12,112.000	377,253		303,950	411,566	(107,616)			(107,616)		303,950		73,304	73,304	5,262	
S48528-32-7	STOREBRAND	B	11/23/2021	MORGAN STANLEY	1,891.000	18,700		9,728	14,179	(2,926)			(2,926)	(1,525)	9,728	752	8,220	8,972	554	
D8171G-20-5	STRATEC BIOMEDICAL AG	B	11/22/2021	MORGAN STANLEY	24.000	3,807		2,356	3,606	(959)			(959)	(292)	2,356	15	1,436	1,451	19	
SB3S3S-52-9	STROER OUT-OF-HOME MEDIA AG	B	11/22/2021	Various	87.000	6,967		5,883	8,622	(2,054)			(2,054)	(686)	5,883	46	1,039	1,085	146	
863667-10-1	STRYKER CORP		12/09/2021	Various	14,543.000	3,785,025		3,781,063	256,312	(155,205)			(155,205)		3,781,063		3,962	3,962	1,318	
J14406-13-6	SUBARU CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,100.000	59,316		59,532	61,928	(983)			(983)	(1,413)	59,532	(1,430)	1,214	(216)		
S52582-46-7	SUBSEA SA	B	11/23/2021	Various	1,007.000	7,946		6,614	10,331	(2,628)			(2,628)	(1,089)	6,614	515	817	1,331	230	
S62590-11-2	SUGI PHARMACY CO LTD	B	11/24/2021	MORGAN STANLEY	100.000	6,633		6,683	6,683	277			277	(277)	6,683	(423)	373	(50)	65	
J77153-12-0	SUMITOMO CHEMICAL CO	B	12/09/2021	GOLDMAN, SACHS & CO.	108,500.000	514,222		356,766	436,123	(72,129)			(72,129)	(7,228)	356,766	(27,939)	185,395	157,456	16,662	
S68588-61-5	SUMITOMO FORESTRY CO	B	11/24/2021	MORGAN STANLEY	600.000	12,706		7,525	12,518	(4,474)			(4,474)	(519)	7,525	(476)	5,658	5,182	293	
S68590-80-1	SUMITOMO WAREHOUSE CO LTD/THE	B	11/24/2021	MORGAN STANLEY	800.000	13,353		9,595	10,228	(208)			(208)	(424)	9,595	(607)	4,365	3,758	398	
866674-10-4	SUN COMMUNITIES		08/26/2021	BANK OF AMERICA/MERRILL LYNCH	889.000	175,774		110,992	135,084	(24,092)			(24,092)		110,992		64,782	64,782	2,178	
867652-40-6	SUNPOWER CORP	C	11/22/2021	Various	10,788.000	436,289		35,959	276,604	(240,646)			(240,646)		35,959		400,331	400,331		
86771W-10-5	SUNRUN INC		12/09/2021	Various	197.000	12,159		12,601	13,668	(1,067)			(1,067)		12,601		(442)	(442)		
J78186-10-3	SUNTORY BEVERAGE & FOOD LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,600.000	207,374		197,976	197,976	3,281			3,281	(3,281)	197,976	(5,980)	15,378	9,398	1,791	
SB01C7-R0-7	SUPER RETAIL GROUP LTD	B	11/23/2021	MORGAN STANLEY	489.000	4,677		3,729	3,973	39			39	(283)	3,729	42	906	948	319	
SB3KTP-S0-3	SUPERIOR PLUS CORP.	B	11/22/2021	MORGAN STANLEY	595.000	6,592		4,916	5,688	(425)			(425)	(347)	4,916	344	1,332	1,676	267	
868459-10-8	SUPERNUS PHARMACEUTICALS INC		11/22/2021	MORGAN STANLEY	304.000	9,878		4,846	7,649	(2,803)			(2,803)		4,846		5,033	5,033		
86881A-10-0	SURGERY PARTNERS INC		11/22/2021	MORGAN STANLEY	254.000	12,117		1,841	7,369	(5,527)			(5,527)		1,841		10,276	10,276		
78486Q-10-1	SVB FINANCIAL GROUP		12/09/2021	Various	407.000	231,396		67,354	157,847	(90,492)			(90,492)		67,354		164,041	164,041		
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	10/22/2021	DISTRIBUTION	0.000	9,031		9,031							9,031					
78489X-10-3	SVMK INC		06/15/2021	Various	11,987.000	165,124		165,655	306,268	(139,195)		1,417	(140,613)		165,655		(531)	(531)		
W31065-22-5	SWECO CLASS B	B	02/26/2021	GOLDMAN, SACHS & CO.	438.000	6,452		7,055	8,053	(585)			(585)	(413)	7,055	358	(960)	(603)		
871237-10-3	SYKES ENTERPRISES INC		08/30/2021	MERGER	134.000	7,236		3,657	5,048	(1,391)			(1,391)		3,657		3,579	3,579		
871332-10-2	SYLVAMO CORP		12/09/2021	Various	378.360	11,580		8,681							8,681		2,899	2,899		
SB1JB4-K8-5	SYMRISE AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,559.000	300,517		321,050	339,407	(10,396)			(10,396)	(7,961)	321,050	(1,061)	(19,472)	(20,534)		
87157D-10-9	SYNAPTICS INC		11/22/2021	Various	63.000	17,297		5,066	6,073	(1,007)			(1,007)		5,066		12,230	12,230		
87166B-10-2	SYNEOS HEALTH INC CLASS A		12/07/2021	Various	5,972.000	505,555		252,549	406,872	(154,323)			(154,323)		252,549		253,006	253,006		
87162W-10-0	SYNNEX CORP		11/22/2021	Various	142.000	15,749		8,206	11,564	(3,359)			(3,359)		8,206		7,543	7,543	107	
871607-10-7	SYNOPSYS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	150.000	38,374		32,774							32,774		5,600	5,600		
871851-10-1	SYSTEMAX INC		06/21/2021	EXCHANGE	70.000	1,392		1,392	2,512	(1,120)			(1,120)		1,392				22	
S65378-81-2	SYSTENA CORP	B	11/24/2021	Various	300.000	5,335		5,462	6,285	(713)			(713)	(110)	5,462	(320)	193	(127)	32	
S68697-22-6	TADANO LTD	B	11/24/2021	MORGAN STANLEY	500.000	5,016		4,094	4,276	(5)			(5)	(177)	4,094	(259)	1,182	922	24	
S57356-31-3	TAG IMMOBILIEN AG	B	11/22/2021	Various	7,675.000	224,903		221,143	243,220	(17,381)			(17,381)	(4,696)	221,143	(2,105)	5,865	3,760	316	
S68699-59-4	TAIKISHA LTD	B	11/24/2021	MORGAN STANLEY	100.000	2,617		2,623	2,623	109			109	(109)	2,623	(166)	160	(6)	73	
S68701-00-2	TAISEI CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,700.000	208,182		196,266	196,266	1,434			1,434	(1,434)	196,266	(7,705)	19,621	11,916		
S68717-83-4	TAIYO HOLDINGS CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	4,468		4,607	5,918	(1,066)			(1,066)	(246)	4,607	(44)	(95)	(139)	78	
S68705-64-9	TAIYO YUDEN LTD	B	11/24/2021	MORGAN STANLEY	300.000	17,604		9,302	14,049	(4,165)			(4,165)	(583)	9,302	(589)	8,891	8,303	156	
J80733-10-8	TAKARA HOLDINGS INC	B	11/24/2021	Various	600.000	7,036		5,361	7,491	(1,819)			(1,819)	(311)	5,361	(339)	2,015	1,675	102	
SBZ16G-D6-8	TAKARA LEBEN REAL ESTATE REIT CORP	B	11/24/2021	MORGAN STANLEY	9.000	8,810		7,753	8,046	(234)			(234)	(59)	7,753	(741)	1,797	1,056	454	
S68703-60-2	TAKASAGO INTERNATIONAL CORP	B	11/24/2021	MORGAN STANLEY	100.000	2,348		2,050	2,299	(197)			(197)	(52)	2,050	(167)	465	298	44	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,500.000	162,276		159,651	163,664	4,036			4,036	(8,049)	159,651	487	2,138	2,625		
SB4YCD-F5-0	TALKTALK TELECOM GROUP PLC	B	03/26/2021	MERGER	2,964.000	3,965		3,090	3,971	(523)			(523)	(358)	3,090	338	538	875		
875372-20-3	TANDEM DIABETES CARE INC		11/22/2021	Various	251.000	31,417		17,789	24,016	(6,227)			(6,227)		17,789		13,628	13,628		
875465-10-6	TANGER FACTORY OUTLETS		11/22/2021	Various	13,610.000	293,554		223,671							223,671		69,882	69,882	2,484	
876030-10-7	TAPESTRY INC		11/22/2021	MORGAN STANLEY	1,325.000	61,208		17,405	41,181	(23,776)			(23,776)		17,405		43,803	43,803	331	
87612G-10-1	TARGA RES CORP		11/22/2021	MORGAN STANLEY	915.000	49,231		12,989	24,138	(11,149)			(11,149)		12,989		36,242	36,242	366	
M8737E-10-8	TARO PHARMACEUTICAL INDUSTRIES LTD		11/22/2021	Various	191.000	12,609		13,080	14,023	(539)		404	(943)		13,080		(471)	(471)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
S08754-13-7	TATE & LYLE ORD GBP0.25	B	11/22/2021	MORGAN STANLEY	1,039.000	9,344		8,510	9,578	(87)			(87)	(982)	8,510	826	8	835	441	
87724P-10-6	TAYLOR MORRISON HOME CORP		11/22/2021	Various	412.000	13,340		10,131	10,568	(437)			(437)		10,131		3,209	3,209		
872307-10-3	TCF FINANCIAL CORP		06/09/2021	MERGER	952.000	42,851		22,089	35,243	(13,154)			(13,154)		22,089		20,762	20,762	333	
87808K-10-6	TCR2 THERAPEUTICS INC		11/22/2021	Various	4,000.000	35,653		65,640	123,720	(7,887)		50,193	(58,080)		65,640		(29,987)	(29,987)		
S71109-02-9	TECAN GROUP AG-REG	B	11/22/2021	Various	32.000	19,820		11,305	15,704	(3,308)			(3,308)	(1,091)	11,305	283	8,231	8,515	26	
87854Y-10-9	TECHNIP ENERGIES SPONSORED ADR REP	D	11/24/2021	Various	462.800	6,456		3,738							3,738		2,718	2,718		
G87110-10-5	TECHNIPFMC PLC	D	11/22/2021	Various	2,314.000	21,721		14,601	21,752	(7,150)			(7,150)		14,601		7,120	7,120		
S63024-10-3	TECHNOLOGY ONE LTD	B	11/23/2021	Various	645.000	5,912		3,687	4,081	51			51	(445)	3,687	215	2,009	2,224	17	
SBSM8S-09-2	TECHNOPRO HOLDINGS INC	B	11/24/2021	MORGAN STANLEY	300.000	9,415		5,710	8,281	(2,228)			(2,228)	(344)	5,710	(361)	4,067	3,705	151	
SB60DR-09-8	TECMO KOEI HOLDINGS CO LTD	B	12/07/2021	Various	260.000	11,306		6,479	12,204	(5,218)			(5,218)	(506)	6,479	(391)	5,218	4,827	191	
SB16FT-B9-2	TECNICAS REUNIDAS SA	B	11/22/2021	Various	381.000	4,000		3,740	5,044	(842)		252	(1,095)	(210)	3,740	(29)	290	261		
87901J-10-5	TEGNA INC		11/22/2021	MORGAN STANLEY	353.000	7,475		4,056	4,924	(868)			(868)		4,056		3,419	3,419	117	
87918A-10-5	TELADOC HEALTH INC		05/25/2021	Various	1,100.000	182,076		213,036	219,956	(452)		6,468	(6,920)		213,036		(30,960)	(30,960)		
S08794-71-1	TELECOM PLUS PLC	B	11/22/2021	Various	295.000	4,971		4,917	5,783	(450)		102	(552)	(314)	4,917	395	(342)	54	32	
A8502A-10-2	TELEKOM AUSTRIA AG	B	11/22/2021	Various	656.000	5,894		4,434	5,081	(302)			(302)	(345)	4,434	(18)	1,477	1,460		
R21882-10-6	TELENOR	B	12/09/2021	Various	19,534.000	294,609		280,258	332,869	(15,656)			(15,656)	(36,955)	280,258	23,455	(9,105)	14,350	15,866	
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		11/22/2021	Various	537.000	9,604		9,902	9,972	(70)			(70)		9,902		(298)	(298)		
Q8975N-10-5	TELSTRA CORP NPV	B	12/09/2021	GOLDMAN, SACHS & CO.	50,676.000	146,957		148,909							148,909	(7,352)	5,400	(1,952)		
S23810-93-0	TELUS CORP	B	12/09/2021	Various	3,186.000	72,832		51,944	63,045	(6,621)			(6,621)	(4,480)	51,944	4,105	16,782	20,888	2,700	
S71478-92-9	TEMENOS GROUP AG	B	05/27/2021	DISTRIBUTION	0.000	244		235							235	9		9		
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		11/22/2021	MORGAN STANLEY	556.000	24,500		11,926	15,012	(3,086)			(3,086)		11,926		12,574	12,574	178	
88025T-10-2	TENABLE HOLDINGS INC		11/22/2021	Various	305.000	16,130		9,585	15,939	(6,354)			(6,354)		9,585		6,544	6,544		
880345-10-3	TENNANT CO		11/22/2021	MORGAN STANLEY	23.000	1,920		1,388	1,614	(226)			(226)		1,388		532	532	16	
88076W-10-3	TERADATA C ORP DEL COM		11/22/2021	Various	333.000	14,647		6,815	7,483	(668)			(668)		6,815		7,832	7,832		
SBD1FR-N6-7	TERANGA GOLD CORP	B	02/17/2021	MERGER	516.000	5,048		5,486	5,533	186			186	(233)	5,486	248	(685)	(437)		
88087E-10-0	TERMINIX GLOBAL HOLDINGS INC		11/22/2021	MORGAN STANLEY	489.000	19,161		13,330	24,944	(11,614)			(11,614)		13,330		5,831	5,831		
88146M-10-1	TERRENO REALTY CORP		11/22/2021	Various	225.000	15,128		12,366	13,165	(778)		20	(799)		12,366		2,762	2,762	176	
S68850-74-2	TERUMO CORP	B	05/25/2021	Various	5,600.000	213,419		192,728	233,882	(26,314)		3,275	(29,588)	(11,567)	192,728	(643)	21,335	20,692	475	
88160R-10-1	TESLA INC		08/26/2021	DIRECT	1,280.000	774,003		91,576	903,258	(811,682)			(811,682)		91,576		682,428	682,428		
88162G-10-3	TETRA TECH INC		11/22/2021	Various	126.000	23,326		11,818	14,588	(2,770)			(2,770)		11,818		11,508	11,508	71	
882508-10-4	TEXAS INST RS INC COM		05/25/2021	DIRECT	1,525.000	287,768		88,630	250,298	(161,668)			(161,668)		88,630		199,137	199,137	3,111	
882610-10-8	TEXAS PACIFIC LAND TRUST		01/11/2021	EXCHANGE	37.000	16,708		16,708	26,899	(10,191)			(10,191)		16,708					
882681-10-9	TEXAS RODAHOUSE INC		11/22/2021	MORGAN STANLEY	250.000	22,439		12,267	19,540	(7,273)			(7,273)		12,267		10,171	10,171	200	
SBDRXB-F4-9	TFI INTERNATIONAL INC	B	11/22/2021	Various	239.000	25,860		8,815	12,293	(2,741)			(2,741)	(738)	8,815	665	16,380	17,045	175	
88322Q-10-8	TG THERAPEUTICS INC		11/22/2021	Various	3,656.000	97,154		92,154	190,185	(98,031)			(98,031)		92,154		4,999	4,999		
F9156M-10-8	THALES S.A.	B	12/09/2021	Various	1,543.000	129,078		115,472	141,407	(14,138)			(14,138)	(11,797)	115,472	1,204	12,403	13,606	3,067	
SB1VJF-K7-7	THALLION PHARMACEUTICALS INC.	B	11/22/2021	MORGAN STANLEY	102.000	10,417		6,509	8,065	(1,038)			(1,038)	(518)	6,509	480	3,428	3,908	172	
S64945-22-3	THE KIYO BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,709		2,857	2,857	43			43	(43)	2,857	(39)	(109)	(148)		
88337F-10-5	THE ODP CORP		11/22/2021	MORGAN STANLEY	245.000	9,806		4,033	7,179	(3,146)			(3,146)		4,033		5,773	5,773		
82900L-10-2	THE SIMPLY GOOD FOODS COMPANY		11/22/2021	MORGAN STANLEY	354.000	13,836		6,085	11,101	(5,016)			(5,016)		6,085		7,751	7,751		
SBD5ZR-98-8	THE STAR ENTERTAINMENT GROUP LTD	B	11/23/2021	MORGAN STANLEY	2,717.000	7,225		5,322	7,715	(1,542)			(1,542)	(851)	5,322	295	1,608	1,903		
G8807B-10-6	THERAVANCE BIOPHARMA INC		09/14/2021	Various	6,186.000	51,582		89,821	109,925	(13,749)		6,356	(20,105)		89,821		(38,239)	(38,239)		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	776.000	360,074		341,324							341,324		18,750	18,750	202	
88362T-10-3	THERMON GROUP HOLDINGS INC.		11/22/2021	MORGAN STANLEY	281.000	5,161		3,156	4,392	(1,236)			(1,236)		3,156		2,005	2,005		
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	03/01/2021	EXCHANGE	25,699.000	181,184		181,184	244,654	(63,470)			(63,470)		181,184					
885160-10-1	THOR INDUSTRIES, INC.		11/22/2021	Various	2,424.000	348,309		106,611	225,408	(118,797)			(118,797)		106,611		241,698	241,698	2,116	
SBSQXJ-01-0	THULE GROUP	B	11/22/2021	MORGAN STANLEY	430.000	25,509		10,858	16,106	(3,342)			(3,342)	(1,905)	10,858	476	14,175	14,651	669	
D8398Q-11-9	THYSSENKRUPP AG NPV	B	11/22/2021	Various	1,190.000	15,231		7,965	11,829	(3,586)			(3,586)	(277)	7,965	(403)	7,668	7,265		
SBYQB9-V8-0	TI FLUID SYSTEMS PLC		11/22/2021	MORGAN STANLEY	1,458.000	4,796		2,946	4,887	(1,675)			(1,675)	(265)	2,946	121	1,729	1,850	153	
S54797-02-2	TIETO OYJ	B	11/22/2021	MORGAN STANLEY	395.000	11,727		10,786	12,982	(1,146)			(1,146)	(1,050)	10,786	69	873	941	397	
887389-10-4	TIMKEN CO.		11/22/2021	MORGAN STANLEY	357.000	25,656		11,667	27,618	(15,951)			(15,951)		11,667		13,989	13,989	425	
872540-10-9	TJX COMPANIES INC		05/25/2021	DIRECT	4,828.000	324,780		120,845	329,704	(208,859)			(208,859)		120,845		203,935	203,935	2,511	
S68926-65-8	TKC CORP	B	11/24/2021	MORGAN STANLEY	200.000	5,868		5,293	7,497	(1,893)			(1,893)	(311)	5,293	(335)	910	575	116	
SB1WFD-06-0	TKH GROUP NV-DUTCH CERT	B	11/22/2021	Various	106.000	6,056		4,332	5,128	(501)			(501)	(295)	4,332	61	1,662	1,724	65	
S67149-74-0	TOCALO CO LTD	B	11/24/2021	Various	200.000	2,791		2,094	2,741	(533)			(533)	(114)	2,094	(133)	829	696	68	
S68940-03-0	TOKAI CARBON LTD	B	11/24/2021	MORGAN STANLEY	700.000	7,808		6,560	8,746	(1,823)			(1,823)	(363)	6,560	(415)	1,663	1,248	171	
SB3SF9-N3-6	TOKAI HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	600.000	5,176		5,537	5,963	(178)			(178)	(247)	5,537	76	(436)	(361)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J85968-10-5	TOKAI RIKA LTD	B	11/24/2021	Various	600.000	8,563		8,642	10,141	(1,050)		29	(1,078)	(421)	8,642	(547)	468	(79)	291	
J86298-10-6	TOKIO MARINE HOLDINGS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,900.000	140,231		126,284	149,094	(15,477)			(15,477)	(7,332)	126,284	(186)	14,132	13,947	2,362	
SBD3CW-G3-0	TOKMANNI GROUP CORPORATION CORP	B	11/22/2021	MORGAN STANLEY	236.000	5,169		3,487	4,689	(823)			(823)	(379)	3,487	22	1,660	1,682	155	
S68957-61-2	TOKUYAMA CORP	B	11/24/2021	Various	100.000	1,693		1,925	2,244	93		319	(226)	(93)	1,925	(122)	(111)	(233)	56	
S64967-44-1	TOKYO DOME CORP	B	01/25/2021	TENDER OFFER	700.000	8,769		4,837	8,800	(3,764)			(3,764)	(200)	4,837	87	3,845	3,931		
J87000-10-5	TOKYO GAS CO LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,700.000	142,554		148,686	154,708	(370)			(370)	(5,652)	148,686	(1,424)	(4,707)	(6,132)		
S68948-98-3	TOKYO OHKA KOGYO CO LTD	B	11/24/2021	MORGAN STANLEY	100.000	6,511		4,996	7,022	(1,735)			(1,735)	(291)	4,996	(316)	1,832	1,515	127	
S68958-79-2	TOKYO STEEL MANUFACTURING LTD	B	11/24/2021	Various	500.000	5,223		3,154	3,235	(58)			(58)	(24)	3,154	(255)	2,324	2,069	57	
S68954-26-2	TOKYO TATEMONO LTD	B	11/24/2021	Various	700.000	10,237		8,519	9,594	(796)			(796)	(279)	8,519	(446)	2,163	1,717	236	
S68960-65-7	TOKYOTOKEIBA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,685		4,533	4,533	33			33	(33)	4,533	(96)	248	152	24	
S66893-51-2	TOKYU CONSTRUCTION CO LTD	B	11/24/2021	MORGAN STANLEY	1,000.000	5,912		4,388	4,794	(320)			(320)	(87)	4,388	(376)	1,900	1,524	241	
S66872-03-7	TOKYU REIT	B	11/24/2021	MORGAN STANLEY	4.000	6,711		5,485	6,338	(620)			(620)	(233)	5,485	(372)	1,599	1,227	239	
889478-10-3	TOLL BROTHERS INC		11/22/2021	MORGAN STANLEY	692.000	45,191		15,106	30,081	(14,975)			(14,975)		15,106		30,084	30,084	429	
S47308-75-4	TOMRA SYSTEMS ASA	B	11/23/2021	MORGAN STANLEY	261.000	17,871		9,504	12,882	(1,871)			(1,871)	(1,507)	9,504	843	7,523	8,366	71	
S60469-23-6	TOMY COMPANY LTD	B	11/24/2021	Various	700.000	6,536		5,609	6,170	(335)			(335)	(226)	5,609	(318)	1,245	927	96	
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		11/22/2021	Various	11.000	355		327	327						327		28	28	2	
89055F-10-3	TOPBUILD CORP		11/22/2021	MORGAN STANLEY	130.000	36,387		9,395	23,930	(14,535)			(14,535)		9,395		26,992	26,992		
S68942-41-6	TOPCON CORP	B	11/24/2021	MORGAN STANLEY	500.000	8,502		4,014	6,209	(1,937)			(1,937)	(258)	4,014	(254)	4,743	4,489	81	
S894P9-73-0	TOPDANMARK	B	11/22/2021	MORGAN STANLEY	97.000	5,036		4,005	4,213	138			138	(346)	4,005	35	996	1,030	223	
891092-10-8	TORO CO.		11/22/2021	Various	10,146.000	1,135,039		662,649	962,247	(299,598)			(299,598)		662,649		472,390	472,390	5,249	
S67358-23-4	TOSEI CORPORATION CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	2,822		3,355	3,435	(55)			(55)	(25)	3,355	(71)	(461)	(532)		
SB30J0-H8-1	TOURMALINE OIL CORP	B	11/22/2021	MORGAN STANLEY	663.000	22,882		5,874	8,930	(2,487)			(2,487)	(569)	5,874	428	16,580	17,008	557	
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	11/05/2021	Various	3,376.000	115,519		53,746	87,168	(33,422)			(33,422)		53,746		61,773	61,773		
89214P-10-9	TOWNE BANK		11/22/2021	MORGAN STANLEY	1,133.000	38,097		18,581	26,603	(8,022)			(8,022)		18,581		19,516	19,516	861	
S69002-67-3	TOYO SEIKAN GROUP HOLDINGS LTD	B	11/24/2021	MORGAN STANLEY	500.000	6,394		4,899	5,458	(407)			(407)	(152)	4,899	(373)	1,868	1,495	238	
S69001-82-4	TOYO TIRE CORP	B	11/24/2021	MORGAN STANLEY	300.000	4,994		4,007	4,556	(360)			(360)	(189)	4,007	(254)	1,241	987	110	
87266J-10-4	TPI COMPOSITES INC		11/22/2021	MORGAN STANLEY	213.000	4,442		2,508	11,242	(8,734)			(8,734)		2,508		1,934	1,934		
SBKDTK-92-8	TRAINLINE PLC	B	11/22/2021	Various	1,147.000	4,947		6,320	7,275	(156)		626	(782)	(173)	6,320	317	(1,690)	(1,373)		
S29016-28-4	TRANSALTA CORP COM	B	11/22/2021	MORGAN STANLEY	1,059.000	11,306		6,354	8,038	(1,210)			(1,210)	(474)	6,354	430	4,522	4,952	127	
893578-10-4	TRANSCONTINENTAL INC	B	11/22/2021	MORGAN STANLEY	247.000	3,642		2,738	3,976	(981)			(981)	(257)	2,738	203	700	904	150	
89374L-10-4	TRANSLATE BIO INC		09/16/2021	Various	286.000	10,807		3,485	5,271	(1,786)			(1,786)		3,485		7,322	7,322		
09194A-10-6	TRANSURBAN GROUP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	10,826.000	103,012		105,321	114,114	3,407			3,407	(12,200)	105,321	11,798	(14,107)	(2,309)	1,184	
S07739-60-0	TRAVIS PERKINS PLC COMMON STOCK	B	04/30/2021	Various	607.759	10,417		9,460	12,539	(1,886)			(1,886)	(1,193)	9,460	957		957		
894650-10-0	TREDEGAR CO.		09/14/2021	Various	469.000	7,014		7,003	7,832	(829)			(829)		7,003		10	10	81	
W96297-10-1	TRELLEBORG AB	B	11/22/2021	MORGAN STANLEY	582.000	14,130		8,474	12,933	(2,930)			(2,930)	(1,530)	8,474	372	5,285	5,656	296	
S61252-86-2	TREND MICRO INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,400.000	72,202		66,343							66,343	(299)	6,158	5,859		
89531P-10-5	TREX COMPANY INC		11/22/2021	MORGAN STANLEY	420.000	55,849		16,875	35,162	(18,288)			(18,288)		16,875		38,974	38,974		
87265H-10-9	TRI POINTE GROUP INC		11/22/2021	Various	326.000	8,393		3,421	5,624	(2,202)			(2,202)		3,421		4,971	4,971		
896095-10-6	TRICO BANCSHARES		11/22/2021	MORGAN STANLEY	245.000	11,087		6,000	8,644	(2,644)			(2,644)		6,000		5,087	5,087	184	
SB4NP2-81-1	TRICON CAPITAL GROUP	B	11/22/2021	MORGAN STANLEY	695.000	9,618		4,679	6,235	(1,155)			(1,155)	(401)	4,679	346	4,592	4,938	132	
S44576-24-7	TRIGANO SA	B	11/22/2021	MORGAN STANLEY	37.000	7,271		3,875	6,555	(2,150)			(2,150)	(530)	3,875	25	3,372	3,396	201	
896215-20-9	TRIMAS CORP		11/22/2021	MORGAN STANLEY	188.000	6,756		4,175	5,954	(1,778)			(1,778)		4,175		2,580	2,580	8	
896288-10-7	TRINET GROUP INC		12/20/2021	Various	2,954.000	278,860		111,455	238,092	(126,638)			(126,638)		111,455		167,405	167,405		
896522-10-9	TRINITY INDS INC		11/22/2021	MORGAN STANLEY	277.000	8,070		5,305	7,310	(2,005)			(2,005)		5,305		2,765	2,765	233	
896749-10-8	TRIPLE-S MANAGEMENT CORP B		11/22/2021	MORGAN STANLEY	265.000	9,430		4,567	5,658	(1,091)			(1,091)		4,567		4,863	4,863		
G9101W-10-1	TRITAX BIG BOX REIT PLC	B	11/22/2021	Various	77,730.000	197,717		154,915	178,399	(16,596)			(16,596)	(6,888)	154,915	7,580	35,222	42,802	358	
G9078F-10-7	TRITON INTERNATIONAL LTD		11/22/2021	MORGAN STANLEY	291.000	17,525		6,367	14,116	(7,749)			(7,749)		6,367		11,158	11,158	498	
896818-10-1	TRIUMPH GROUP INC		11/22/2021	MORGAN STANLEY	539.000	11,020		3,287	6,770	(3,482)			(3,482)		3,287		7,732	7,732		
89785X-10-1	TRUEBLUE INC.		11/22/2021	MORGAN STANLEY	251.000	6,600		3,313	4,691	(1,379)			(1,379)		3,313		3,287	3,287		
898202-10-6	TRUPANION INC		11/22/2021	MORGAN STANLEY	111.000	14,667		2,895	13,288	(10,393)			(10,393)		2,895		11,772	11,772		
898349-10-5	TRUSTCO BANK CORP NY		05/28/2021	EXCHANGE	399.600	9,311		9,311	13,327	(4,016)			(4,016)		9,311				272	
SB1P1J-R4-1	TS TECH CO LTD	B	11/24/2021	Various	600.000	7,558		7,771	9,269	(662)		452	(1,114)	(385)	7,771	(492)	279	(212)	238	
S69068-23-7	TSUKISHIMA KIKAI LTD	B	05/25/2021	Various	200.000	2,160		2,316	2,700	(331)		13	(344)	(40)	2,316	(83)	(72)	(155)	20	
J93407-12-0	TSUMURA	B	11/24/2021	Various	300.000	9,154		7,842	9,008	(792)			(792)	(374)	7,842	(496)	1,809	1,313	154	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SB0MKZ-N5-3	TSURUHA HOLDINGS INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	25,839		28,437	28,437	208			208	(208)	28,437	(1,116)	(1,482)	(2,599)		
89854H-10-2	TTEC HOLDINGS INC		11/22/2021	MORGAN STANLEY	97.000	8,333		3,491	7,074	(3,583)			(3,583)		3,491		4,842	4,842	87	
898697-20-6	TUCOWS INC		09/14/2021	Various	4.000	296		290	296	(6)			(6)		290		6	6		
SB11LJ-N4-6	TUI AG	B	11/22/2021	Various	1,011.000	4,868		4,819	6,335	150		1,516	(1,366)	(150)	4,819	199	(149)	49		
90041L-10-5	TURNING POINT BRANDS INC		11/22/2021	MORGAN STANLEY	41.000	1,533		1,144	1,827	(683)			(683)		1,144		389	389	9	
90041T-10-8	TURNING POINT THERAPEUTICS INC		11/22/2021	Various	159.000	11,389		15,147	19,374	(2,441)		1,787	(4,227)		15,147		(3,758)	(3,758)		
SBM0BP-72-7	TURQUOISE HILL RESOURCES LTD	B	11/22/2021	MORGAN STANLEY	305.000	4,670		2,282	3,790	(1,330)			(1,330)	(178)	2,282	124	2,265	2,388		
90184D-10-0	TWIST BIOSCIENCE CORP		11/22/2021	Various	120.000	11,780		3,773	16,955	(13,182)			(13,182)		3,773		8,007	8,007		
J93796-10-0	UBE INDUSTRIES	B	11/24/2021	MORGAN STANLEY	400.000	7,070		6,713	7,253	(239)			(239)	(301)	6,713	(425)	782	357	289	
90353T-10-0	UBER TECHNOLOGIES INC		12/09/2021	Various	27,184.000	1,020,346		1,165,922							1,165,922		(145,576)	(145,576)		
H42097-10-7	UBS GROUP AG	B	04/15/2021	DISTRIBUTION	0.000	8,522		8,350							8,350	172		172		
S33024-80-3	UDG HEALTHCARE COMPANY	B	08/31/2021	MERGER	894.000	13,288		7,875	9,532	(680)			(680)	(977)	7,875	959	4,454	5,413	110	
902653-10-4	UDR INC		12/03/2021	Various	37,190.000	1,740,021		1,256,451	1,429,212	(172,761)			(172,761)		1,256,451		483,570	483,570	23,348	
90278Q-10-8	UFP INDUSTRIES INC		11/22/2021	MORGAN STANLEY	244.000	22,005		11,109	13,554	(2,445)			(2,445)		11,109		10,896	10,896	110	
SB1922-J5-3	UK COMMERCIAL PROPERTY TRUST LTD	B	11/22/2021	MORGAN STANLEY	3,475.000	3,567		2,549	3,278	(392)			(392)	(336)	2,549	248	771	1,018	115	
S09123-32-4	ULTRA ELECTRONICS HOLDINGS PLC	B	11/22/2021	Various	172.000	6,383		4,334	4,872	(117)			(117)	(420)	4,334	415	1,634	2,049	92	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		11/22/2021	MORGAN STANLEY	227.000	17,619		10,458	31,424	(20,965)			(20,965)		10,458		7,160	7,160		
S65994-83-2	ULVAC INC	B	11/24/2021	MORGAN STANLEY	200.000	11,719		6,470	8,552	(1,808)			(1,808)	(274)	6,470	(474)	5,723	5,248	153	
902788-10-8	UMB FINL CORP		11/22/2021	MORGAN STANLEY	203.000	21,767		9,457	14,005	(4,548)			(4,548)		9,457		12,310	12,310	270	
903002-10-3	UMH PROPERTIES INC		11/22/2021	MORGAN STANLEY	681.000	15,864		9,341	10,086	(745)			(745)		9,341		6,523	6,523	518	
904214-10-3	UMPQUA HOLDINGS CORP		11/22/2021	MORGAN STANLEY	1,453.000	28,936		14,514	21,998	(7,484)			(7,484)		14,514		14,422	14,422	1,221	
S69114-85-8	UNICHARM CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,500.000	105,275		118,456	118,456	866			866	(866)	118,456	(4,650)	(8,530)	(13,181)	331	
904708-10-4	UNIFIRST CORP.		11/22/2021	Various	50.000	9,830		8,629	10,585	(1,955)			(1,955)		8,629		1,201	1,201	50	
SBLRB2-62-8	UNILEVER PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,459.000	401,343		423,379	452,353	(18,863)			(18,863)	(10,111)	423,379	(1,876)	(20,160)	(22,036)	3,790	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	12/09/2021	Various	18,730.000	999,609		1,085,912	1,124,482	10,998			10,998	(49,568)	1,085,912	46,101	(132,404)	(86,303)	19,141	
907818-10-8	UNION PACIFIC CORP		05/25/2021	DIRECT	1,221.000	270,989		102,501	254,237	(151,736)			(151,736)		102,501		168,488	168,488	1,184	
SBZ6CZ-43-5	UNIPER SE	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,976.000	105,532		95,171	102,830	(3,205)			(3,205)	(4,454)	95,171	4,175	6,187	10,362	3,668	
SB7SF1-35-6	UNIPOL GRUPPO FINANZIARIO	B	11/22/2021	MORGAN STANLEY	1,344.000	7,591		5,226	6,430	(684)			(684)	(520)	5,226	33	2,332	2,365	763	
S44223-32-9	UNIQA INSURANCE GROUP AG	B	11/22/2021	MORGAN STANLEY	835.000	7,463		5,007	6,539	(1,159)			(1,159)	(373)	5,007	(93)	2,550	2,456	132	
909907-10-7	UNITED BANKSHARES		11/22/2021	MORGAN STANLEY	486.000	18,888		14,230	15,746	(1,516)			(1,516)		14,230		4,658	4,658	680	
SBLHVB-76-8	UNITED MALT GROUP LTD	B	11/23/2021	MORGAN STANLEY	1,120.000	3,461		3,155	3,543	8			8	(396)	3,155	182	124	306	14	
911163-10-3	UNITED NATURAL FOODS INC		11/22/2021	Various	249.000	12,969		2,286	3,977	(1,691)			(1,691)		2,286		10,683	10,683		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	83.000	13,352		13,409	13,977	(569)			(569)		13,409		(57)	(57)	85	
912909-10-8	UNITED STATES STEEL CORP		11/22/2021	MORGAN STANLEY	892.000	22,804		6,888	14,959	(8,071)			(8,071)		6,888		15,916	15,916	71	
91307C-10-2	UNITED THERAPEUTICS CORP		11/22/2021	MORGAN STANLEY	165.000	32,819		15,541	25,045	(9,504)			(9,504)		15,541		17,278	17,278		
91324P-10-2	UNITEDHEALTH GROUP INC		02/23/2021	DIRECT	2,484.000	818,503		282,729	871,089	(588,360)			(588,360)		282,729		535,774	535,774		
91325V-10-8	UNITI GROUP INC		11/22/2021	MORGAN STANLEY	690.000	9,463		4,059	8,094	(4,035)			(4,035)		4,059		5,404	5,404	414	
913259-10-7	UNITIL CORP		11/22/2021	Various	335.000	14,106		12,944	14,830	(1,886)			(1,886)		12,944		1,162	1,162	435	
91336L-10-7	UNIVAR SOLUTIONS INC		11/22/2021	MORGAN STANLEY	570.000	16,196		7,918	10,836	(2,918)			(2,918)		7,918		8,279	8,279		
913456-10-9	UNIVERSAL CORP VA		11/22/2021	MORGAN STANLEY	269.000	13,120		12,242	13,076	(834)			(834)		12,242		878	878	834	
91347P-10-5	UNIVERSAL DISPLAY CORP		11/22/2021	MORGAN STANLEY	132.000	19,847		17,508	30,334	(12,826)			(12,826)		17,508		2,339	2,339	79	
913483-10-3	UNIVERSAL ELECTRONICS INC		11/22/2021	MORGAN STANLEY	70.000	2,752		2,209	3,672	(1,464)			(1,464)		2,209		544	544		
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		11/22/2021	MORGAN STANLEY	1,011.000	30,163		13,911	20,806	(6,895)			(6,895)		13,911		16,252	16,252	809	
91529Y-10-6	UNUM GROUP		11/22/2021	MORGAN STANLEY	1,584.000	40,336		25,439	36,337	(10,898)			(10,898)		25,439		14,897	14,897	1,853	
91544A-10-9	UPLAND SOFTWARE INC		11/22/2021	MORGAN STANLEY	142.000	3,017		3,982	6,516	(2,534)			(2,534)		3,982		(966)	(966)		
S52326-71-7	UPONOR OYJ	B	11/22/2021	MORGAN STANLEY	327.000	8,125		4,400	7,266	(2,278)			(2,278)	(588)	4,400	28	3,697	3,725	142	
SBKT04-W0-8	URBAN CIVIC PLC	B	01/29/2021	MERGER	774.000	3,667		2,056	3,640	(1,386)			(1,386)	(197)	2,056	128	1,483	1,611		
91704F-10-4	URBAN EDGE PROPERTIES ORD		11/22/2021	Various	7,998.000	134,775		94,334	103,494	(9,160)			(9,160)		94,334		40,441	40,441	5,580	
912008-10-9	US FOODS HOLDING CORP		11/22/2021	MORGAN STANLEY	860.000	29,889		18,185	28,647	(10,461)			(10,461)		18,185		11,704	11,704		
90328M-10-7	USANA HEALTH SCIENCES INC		11/22/2021	MORGAN STANLEY	55.000	5,563		3,177	4,241	(1,064)			(1,064)		3,177		2,387	2,387		
SB1V04-K3-1	UT GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,170		3,099	3,099	70			70	(70)	3,099	(18)	89	71		
919794-10-7	VALLEY NATIONAL BANCORP		11/22/2021	MORGAN STANLEY	2,920.000	42,530		19,792	28,470	(8,678)			(8,678)		19,792		22,738	22,738	1,285	
SBH6XZ-T5-0	VALMET	B	11/22/2021	MORGAN STANLEY	207.000	8,747		5,129	5,917	(309)			(309)	(478)	5,129	33	3,586	3,618	144	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
920253-10-1	VALMONT INDUSTRIES INC		11/22/2021	MORGAN STANLEY	83.000	21,130		9,297	14,519	(5,222)			(5,222)		9,297		11,833	11,833	162	
S69265-53-6	VALOR CO LTD	B	11/24/2021	Various	100.000	2,004		1,948	2,560	(505)			(505)	(106)	1,948	(123)	179	55	44	
92047W-10-1	VALVOLINE INC		11/22/2021	Various	622.000	22,563		8,026	14,393	(6,367)			(6,367)		8,026		14,537	14,537	233	
922280-10-2	VARONIS SYSTEMS INC		11/22/2021	MORGAN STANLEY	234.000	12,864		9,003	12,762	(3,759)			(3,759)		9,003		3,861	3,861		
S58024-49-8	VARTA AG	B	11/22/2021	Various	43.000	5,856		4,857	6,219	(865)			(865)	(497)	4,857	81	918	999	80	
SBYZWM-R9-1	VAT GROUP AG	B	11/22/2021	Various	63.000	32,575		11,521	15,737	(3,154)			(3,154)	(1,062)	11,521	267	20,786	21,054	103	
SB1XCH-J7-8	VEIDEKKE ASA	B	11/23/2021	Various	358.000	5,023		4,306	4,633	205			205	(532)	4,306	452	265	717	133	
92276F-10-0	VENTAS INC		12/09/2021	GOLDMAN, SACHS & CO.	6,136.000	351,337		189,341	300,909	(111,568)			(111,568)		189,341		161,995	161,995	8,284	
92337F-10-7	VERACYTE INC		11/22/2021	Various	1,467.000	76,639		43,532	71,795	(28,263)			(28,263)		43,532		33,106	33,106		
SBKT78-07-2	VERALLIA	B	11/22/2021	MORGAN STANLEY	88.000	3,037		2,342	3,128	(532)			(532)	(253)	2,342	15	679	694	84	
92339V-30-8	VEREIT INC		11/01/2021	Various	7,603.600	379,832		197,502	287,340	(89,838)			(89,838)		197,502		182,331	182,331	13,465	
92343X-10-0	VERINT SYSTEMS INC		11/22/2021	Various	212.000	14,782		9,314	14,242	(4,928)			(4,928)		9,314		5,467	5,467		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,841.000	315,997		312,326	382,173	(69,848)			(69,848)		312,326		3,671	3,671		
92343V-10-4	VERIZON COMMUNICATIONS		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	30,142.000	1,711,605		1,661,728	1,770,843	(109,114)			(109,114)		1,661,728		49,876	49,876	18,914	
92537N-10-8	VERTIV HOLDINGS CO		11/22/2021	MORGAN STANLEY	892.000	23,714		12,381	16,654	(4,273)			(4,273)		12,381		11,333	11,333		
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	04/30/2021	EXCHANGE	9,525.000	173,595		163,226	450,768	(260,135)			(260,135)	(27,407)	163,226	10,369		10,369	1,884	
SBLD1K-17-4	VETROPACK HOLDING SA	B	02/26/2021	GOLDMAN, SACHS & CO.	28.000	1,769		1,829	1,891	(19)			(19)	(44)	1,829	3	(63)	(59)		
92556V-10-6	VIATRIS INC		12/09/2021	Various	15,421.000	200,378		224,689	153,481	(26,251)		521	(26,772)		224,689		(24,311)	(24,311)	2,615	
925652-10-9	VICI PPTYS INC		09/29/2021	Various	45,065.000	1,296,260		1,075,584	1,149,158	(73,573)			(73,573)		1,075,584		220,676	220,676	54,583	
925815-10-2	VICOR CORP		11/22/2021	MORGAN STANLEY	79.000	12,105		2,674	7,285	(4,611)			(4,611)		2,674		9,431	9,431		
SBKMJW-S6-3	VICTORIA GOLD CORP	B	11/22/2021	Various	251.000	2,480		2,402	2,402	41			41	(41)	2,402	56	22	78		
926400-10-2	VICTORIAS SECRET AND CO		11/22/2021	Various	72.330	4,259		474							474		3,785	3,785		
92645B-10-3	VICTORY CAPITAL HOLDINGS CLASS A I		11/22/2021	MORGAN STANLEY	127.000	4,348		1,923	3,151	(1,228)			(1,228)		1,923		2,425	2,425	46	
S09292-24-4	VICTREX PLC	B	11/22/2021	MORGAN STANLEY	163.000	5,097		3,858	5,227	(833)			(833)	(536)	3,858	375	864	1,239	136	
92719V-10-0	VIMEO INC		12/09/2021	Various	1,678.700	31,216		36,929							36,929		(5,713)	(5,713)		
F5879X-10-8	VINCI	B	12/09/2021	GOLDMAN, SACHS & CO.	1,858.000	181,636		125,507	169,630	(37,822)			(37,822)	(22,113)	125,507	6,369	49,760	56,129	5,038	
F97900-11-6	VIRBAC S.A.	B	02/26/2021	GOLDMAN, SACHS & CO.	11.000	2,722		2,852	3,203	(276)			(276)	(75)	2,852	66	(196)	(130)		
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC SHS C		11/22/2021	Various	581.000	9,921		10,075	13,787	(3,713)			(3,713)		10,075		(154)	(154)		
928280-10-9	VIRTUS INVESTMENT PARTNERS		11/22/2021	MORGAN STANLEY	49.000	15,379		3,577	10,633	(7,056)			(7,056)		3,577		11,802	11,802	194	
S56382-80-7	VISCOFAN SA	B	11/22/2021	Various	80.000	5,272		5,227	5,682	5			5	(460)	5,227	33	12	45	23	
92835K-10-3	VISHAY PRECISION GROUP		11/22/2021	MORGAN STANLEY	361.000	13,258		8,325	11,364	(3,040)			(3,040)		8,325		4,933	4,933		
92839U-20-6	VISTEON CORP		11/22/2021	MORGAN STANLEY	128.000	15,460		6,183	16,067	(9,883)			(9,883)		6,183		9,277	9,277		
S69275-90-7	VITASOY INTL HOLDINGS LTD	B	11/23/2021	Various	2,000.000	4,527		5,087	7,790	(142)		2,564	(2,706)	3	5,087	(25)	(535)	(560)	75	
SBMYLG-D7-1	VITESCO TECHNOLOGIES	B	12/09/2021	Various	440.200	22,169		20,951							20,951	211	1,007	1,218		
SBFZCS-N4-6	VITROLIFE	B	11/22/2021	MORGAN STANLEY	192.000	11,584		4,311	5,045	(141)			(141)	(593)	4,311	185	7,088	7,272	15	
F97982-10-6	VIVENDI EUR5.50	B	12/09/2021	Various	0.000	389,986		336,003							336,003		53,984	53,984		
928563-40-2	VM WARE INC		11/26/2021	Various	185.910	26,685		25,806	26,076	(270)			(270)		25,806		879	879	25	
92857F-10-7	VOCERA COMMUNICATIONS INC		11/22/2021	MORGAN STANLEY	136.000	7,886		2,868	5,648	(2,780)			(2,780)		2,868		5,017	5,017		
SB3WS5-W9-8	VOCUS GROUP LTD	B	07/22/2021	MERGER	1,564.000	6,351		3,162	4,876	(1,168)			(1,168)	(545)	3,162	245	2,945	3,189		
SBH4HK-S3-2	VODAFONE GROUP PLC	B	12/09/2021	Various	73,214.000	109,503		109,176	121,037	(117)		7,354	(7,471)	(4,390)	109,176	278	49	327	7,893	
92886T-20-1	VONAGE		11/22/2021	MORGAN STANLEY	993.000	20,639		6,751	12,785	(6,034)			(6,034)		6,751		13,888	13,888		
SBBJPF-Y1-4	VONOVIA SE	B	05/25/2021	Various	505.000	30,171		33,059	36,925	(1,376)		1,624	(3,000)	(866)	33,059	748	(3,637)	(2,888)	1,043	
928881-10-1	VONTIER CORP		12/09/2021	Various	1,932.000	60,407		44,077	64,529	(20,452)			(20,452)		44,077		16,329	16,329	116	
S71231-04-7	VONTOBEL HOLDING AG-REG	B	11/22/2021	MORGAN STANLEY	67.000	5,471		4,416	5,321	(536)			(536)	(370)	4,416	111	945	1,056	107	
38388F-10-8	W R GRACE & CO NEW		09/22/2021	MERGER	296.000	20,720		11,730	16,227	(4,497)			(4,497)		11,730		8,990	8,990	98	
J94632-11-4	WACOAL HOLDINGS CORP	B	11/24/2021	Various	300.000	5,529		5,542	6,032	(240)			(240)	(250)	5,542	(351)	338	(13)	97	
S66039-20-7	WACOM CO LTD/JAPAN	B	11/24/2021	Various	500.000	3,938		2,544	4,189	(1,471)			(1,471)	(174)	2,544	(161)	1,555	1,394	78	
930059-10-0	WADDELL & REED FINANCIAL		04/30/2021	MERGER	327.000	8,175		3,958	8,329	(4,370)			(4,370)		3,958		4,217	4,217	164	
SB55WM-Q5-8	WALLENIUS WILHELMSEN	B	11/23/2021	MORGAN STANLEY	1,478.000	6,951		2,022	4,005	(1,563)			(1,563)	(420)	2,022	147	4,782	4,929		
SBXVMB-K2-8	WALLENSTAM B	B	11/22/2021	MORGAN STANLEY	356.000	6,581		4,124	5,661	(868)			(868)	(670)	4,124	181	2,276	2,457	43	
931142-10-3	WALMART INC		03/08/2021	Various	1,876.000	250,974		149,923	270,425	(120,502)			(120,502)		149,923		101,051	101,051	1,013	
SBD2NC-M3-7	WAREHOUSE REIT PLC	B	11/22/2021	MORGAN STANLEY	1,803.000	4,051		2,587	2,958	(210)			(210)	(160)	2,587	106	1,358	1,464	92	
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	11/22/2021	MORGAN STANLEY	248.000	11,605		6,777	8,575	(1,104)			(1,104)	(693)	6,777	43	4,785	4,828	169	
93627C-10-1	WARRIOR MET COAL INC		11/22/2021	MORGAN STANLEY	311.000	6,710		3,593	6,631	(3,037)			(3,037)		3,593		3,117	3,117	62	
939653-10-1	WASHINGTON REAL ESTATE		11/22/2021	Various	441.000	10,068		9,539	9,539						9,539		529	529	191	
940610-10-8	WASHINGTON TRUST BANCORP		11/22/2021	MORGAN STANLEY	134.000	7,698		4,611	6,003	(1,392)			(1,392)		4,611		3,087	3,087	279	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94106L-10-9	WASTE MGMT INC DEL		05/25/2021	DIRECT	1,683.000	236,781		84,032	198,476	(114,444)			(114,444)		84,032		152,749	152,749	968	
G94787-10-1	WATFORD HOLDINGS LTD		07/01/2021	MERGER	245.000	8,575		3,623	8,477	(4,854)			(4,854)		3,623		4,952	4,952		
942622-20-0	WATSCO INC		11/22/2021	MORGAN STANLEY	109.000	33,409		17,168	24,694	(7,526)			(7,526)		17,168		16,240	16,240	831	
942749-10-2	WATTS WATER TECHNOLOGIES INC		11/22/2021	MORGAN STANLEY	145.000	29,472		12,003	17,647	(5,643)			(5,643)		12,003		17,469	17,469	109	
94419L-10-1	WAYFAIR INC CLASS A		12/09/2021	Various	536.000	117,450		121,034	121,034						121,034		(3,584)	(3,584)		
SBLB02-85-8	WAYPOINT REIT STAPLED UNITS LTD	B	11/23/2021	Various	1,574.300	3,232		2,990	3,535	(150)			(150)	(395)	2,990	172	70	242	209	
929236-10-7	WD-40 CO.		11/22/2021	Various	48.000	11,195		8,794	12,753	(3,959)			(3,959)		8,794		2,401	2,401	136	
S60158-15-1	WEBJET LTD	B	11/23/2021	MORGAN STANLEY	1,175.000	4,827		2,735	4,597	(1,365)			(1,365)	(496)	2,735	143	1,949	2,092		
92939U-10-6	WEC ENERGY GROUP INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,711.000	234,026		249,493	249,493						249,493		(15,467)	(15,467)	1,837	
948741-10-3	WEINGARTEN REALTY		08/04/2021	Various	25,811.000	792,565		431,503	559,324	(127,821)			(127,821)		431,503		361,062	361,062	8,479	
G95248-13-7	WEIR GROUP PLC	B	11/22/2021	MORGAN STANLEY	622.000	14,577		8,183	16,916	(7,024)			(7,024)	(1,708)	8,183	776	5,618	6,394	96	
948849-10-4	WEIS MARKETS, INC.		11/22/2021	MORGAN STANLEY	48.000	3,162		2,144	2,295	(151)			(151)		2,144		1,019	1,019	60	
949090-10-4	WELBILT INC		11/22/2021	Various	24,972.000	562,727		138,896	329,630	(190,735)			(190,735)		138,896		423,832	423,832		
949746-10-1	WELLS FARGO CO		11/18/2021	CANCELLED TRADE	0.000	5,532											5,532	5,532		
95058W-10-0	WENDY'S COMPANY (THE)		11/22/2021	Various	11,684.000	265,426		196,372	251,247	(53,006)		6,215	(59,221)		196,372		69,054	69,054	1,027	
950755-10-8	WERNER ENTERPRISES INC		11/22/2021	MORGAN STANLEY	140.000	6,477		4,509	5,491	(981)			(981)		4,509		1,968	1,968	60	
95082P-10-5	WESCO INTERNATIONAL INC		11/22/2021	MORGAN STANLEY	322.000	44,119		11,270	25,277	(14,007)			(14,007)		11,270		32,849	32,849		
SB0Y90-N5-7	WESDOME GOLD MINES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	384.000	2,592		3,201	3,201	207			207	(207)	3,201	243	(852)	(609)		
Q9594D-10-6	WEST AFRICAN RESOURCES LTD	B	11/23/2021	Various	4,044.000	3,184		2,515	3,261	(479)		132	(611)	(135)	2,515	88	581	669		
S29510-98-9	WEST FRASER TIMBER CO LTD	B	11/22/2021	Various	151.000	11,688		5,427	9,693	(3,655)			(3,655)	(610)	5,427	395	5,866	6,260	53	
957638-10-9	WESTERN ALLIANCE BANCORP		11/22/2021	Various	16,304.000	1,588,519		509,515	977,425	(467,909)			(467,909)		509,515		1,079,004	1,079,004	5,934	
SBYV06-73-7	WESTGOLD RESOURCES LTD	B	11/23/2021	Various	2,240.000	3,547		3,168	4,563	(563)		644	(1,207)	(188)	3,168	102	277	379	15	
960413-10-2	WESTLAKE CHEMICAL CORP		11/22/2021	MORGAN STANLEY	327.000	32,021		15,761	26,683	(10,922)			(10,922)		15,761		16,260	16,260	274	
SB8KB1-38-0	WESTSHORE TERMINALS INVESTMENT COR	B	11/22/2021	MORGAN STANLEY	215.000	4,715		2,402	2,631	(118)			(118)	(111)	2,402	118	2,195	2,312	191	
96208T-10-4	WEX INC		11/22/2021	Various	2,540.000	505,031		295,841	516,966	(221,125)			(221,125)		295,841		209,190	209,190		
SB2PDG-W1-3	WH SMITH PLC	B	11/22/2021	MORGAN STANLEY	393.000	8,011		4,842	8,112	(2,438)			(2,438)	(832)	4,842	470	2,699	3,169		
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	9,586.000	341,968		370,820	399,993	(22,413)			(22,413)	(6,760)	370,820	8,728	(37,580)	(28,853)		
G9618E-10-7	WHITE MTNS INS GROUP LTD		11/22/2021	MORGAN STANLEY	9.000	9,412		7,011	9,006	(1,995)			(1,995)		7,011		2,401	2,401	9	
SB418W-K4-2	WHITECAP RESOURCES INC	B	11/22/2021	MORGAN STANLEY	2,260.000	12,563		3,778	8,621	(4,345)			(4,345)	(499)	3,778	251	8,535	8,786	270	
Q97664-10-8	WHITEHAVEN COAL LTD	B	11/23/2021	MORGAN STANLEY	2,480.000	4,385		2,431	3,148	(587)			(587)	(130)	2,431	(49)	2,003	1,954		
G8927W-10-5	WICKES GROUP PLC	B	11/22/2021	MORGAN STANLEY	681.000	2,034		1,452							1,452	128	454	582	20	
96758W-10-1	WIDEOPENWEST INC		11/22/2021	MORGAN STANLEY	599.000	11,612		3,109	6,391	(3,283)			(3,283)		3,109		8,503	8,503		
S56993-73-6	WIENERBERGER AG	B	11/22/2021	MORGAN STANLEY	356.000	13,695		7,945	11,360	(2,553)			(2,553)	(862)	7,945	3	5,747	5,750	188	
SBFZP1-W3-3	WIHLBORGS FASTIGHETER	B	11/22/2021	MORGAN STANLEY	334.000	8,375		5,467	7,540	(1,181)			(1,181)	(892)	5,467	240	2,668	2,908	176	
G9645P-11-7	WILLIAM HILL PLC	B	04/23/2021	Various	3,024.000	11,405		5,076	11,165	(5,072)			(5,072)	(1,018)	5,076	537	5,792	6,330		
969904-10-1	WILLIAMS SONOMA, INC.		11/22/2021	MORGAN STANLEY	317.000	68,920		13,517	32,283	(18,766)			(18,766)		13,517		55,403	55,403	767	
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		12/08/2021	Various	26,831.000	835,321		287,653	621,674	(334,021)			(334,021)		287,653		547,668	547,668		
974155-10-3	WINGSTOP INC		11/22/2021	MORGAN STANLEY	122.000	20,875		9,723	16,171	(6,448)			(6,448)		9,723		11,151	11,151	76	
974250-10-2	WINMARK CORP		11/22/2021	Various	16.000	3,188		2,472	2,973	(501)			(501)		2,472		716	716	39	
S29728-51-6	WINPAK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	66.000	2,070		2,147	2,218	(34)			(34)	(37)	2,147	51	(127)	(77)	1	
97650W-10-8	WINTRUST FINANCIAL CORP		11/23/2021	Various	7,297.000	591,693		275,169	445,774	(170,605)			(170,605)		275,169		316,524	316,524	5,240	
97717P-10-4	WISDOMTREE INVESTMENTS INC		11/22/2021	MORGAN STANLEY	1,524.000	9,975		5,209	8,153	(2,944)			(2,944)		5,209		4,765	4,765	183	
M98068-10-5	WIX.COM LTD	D	12/09/2021	GOLDMAN, SACHS & CO.	464.000	70,799		90,930	115,981			25,051	(25,051)		90,930		(20,131)	(20,131)		
S56715-19-6	WOLTERS KLUWER	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,367.000	189,821		198,823	200,008	3,507			3,507	(4,691)	198,823	(657)	(8,344)	(9,002)		
978097-10-3	WOLVERINE WORLD WIDE, INC.		12/28/2021	Various	10,783.000	358,193		294,968	301,594	(39,630)		775	(40,404)		294,968		63,224	63,224	3,246	
SB5N0P-84-0	WOOD GROUP (JOHN) PLC	B	11/22/2021	Various	2,177.000	6,193		5,287	9,231	(3,071)			(3,071)	(874)	5,287	481	426	906		
980745-10-3	WOODWARD INC		11/22/2021	Various	3,484.000	437,670		226,243	423,411	(197,167)			(197,167)		226,243		211,427	211,427	620	
S69812-39-4	WOOLWORTHS GROUP LTD	B	06/24/2021	DISTRIBUTION	0.000	36,822		36,822							36,822					
98139A-10-5	WORKIVA INC CLASS A		11/22/2021	MORGAN STANLEY	165.000	22,906		5,270	15,117	(9,847)			(9,847)		5,270		17,636	17,636		
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		11/22/2021	MORGAN STANLEY	173.000	8,857		5,870	8,313	(2,443)			(2,443)		5,870		2,987	2,987	62	
S65624-74-4	WORLEYPARSONS LTD	B	11/23/2021	Various	999.000	7,055		6,098	8,857	(1,800)			(1,800)	(959)	6,098	365	591	957	348	
981811-10-2	WORTHINGTON INDUSTRIES, INC.		11/22/2021	MORGAN STANLEY	246.000	13,558		6,224	12,630	(6,406)			(6,406)		6,224		7,334	7,334	199	
98212B-10-3	WPX ENERGY INC		01/07/2021	MERGER	1,922.000	18,435		9,418	15,664	(6,247)			(6,247)		9,418		9,017	9,017		
929328-10-2	WSFS FINANCIAL CORP		11/22/2021	MORGAN STANLEY	456.000	24,672		11,350	20,465	(9,115)			(9,115)		11,350		13,322	13,322	233	
98262P-10-1	WW INTERNATIONAL INC		11/22/2021	Various	262.000	6,687		4,614	6,393	(1,779)			(1,779)		4,614		2,073	2,073		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98310W-10-8	WYNDHAM DESTINATIONS INC		02/19/2021	EXCHANGE	483.000	11,172		11,172	21,667	(10,496)			(10,496)		11,172					
98311A-10-5	WYNDHAM HOTELS RESORTS INC		11/22/2021	MORGAN STANLEY	390.000	33,628		16,580	23,182	(6,601)			(6,601)		16,580		17,047	17,047	218	
98389B-10-0	XCEL ENERGY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,410.000	87,356		91,848	94,005	(2,156)			(2,156)		91,848		(4,492)	(4,492)	606	
984017-10-3	XENIA HOTELS RESORTS REIT INC		11/22/2021	MORGAN STANLEY	1,085.000	18,136		8,951	16,492	(7,541)			(7,541)		8,951		9,184	9,184		
98421M-10-6	XEROX HOLDINGS CORP		11/22/2021	MORGAN STANLEY	767.000	15,244		12,364	17,787	(5,423)			(5,423)		12,364		2,880	2,880	767	
SB05NX-N7-8	XINYI GLASS HOLDING CO LTD	B	11/23/2021	Various	4,000.000	10,742		4,903	11,169	(6,271)			(6,271)	5	4,903	(13)	5,852	5,839	329	
J95468-12-0	YAKULT HONSHA CO	B	12/09/2021	GOLDMAN, SACHS & CO.	1,200.000	61,401		57,401	60,439	(2,596)			(2,596)	(442)	57,401	(4,989)	8,989	4,000	599	
SB1DGK-S9-7	YAMAGUCHI FINANCIAL GROUP INC	B	11/24/2021	Various	6,100.000	37,226		32,209	34,327	(102)			(102)	(2,016)	32,209	119	4,898	5,017	691	
J95732-10-3	YAMAHA CORP	B	12/09/2021	GOLDMAN, SACHS & CO.	3,000.000	156,926		127,579	176,377	(42,495)			(42,495)	(6,302)	127,579	(7,469)	36,816	29,347	1,591	
S69854-46-1	YAMATO KOGYO CO	B	11/24/2021	MORGAN STANLEY	200.000	6,468		4,069	5,337	(1,046)			(1,046)	(221)	4,069	(258)	2,656	2,399	160	
S69858-99-1	YAOKO CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	6,143		6,865	6,964	(48)			(48)	(51)	6,865	(146)	(576)	(722)		
985817-10-5	YELP INC		11/22/2021	MORGAN STANLEY	236.000	8,610		5,671	7,710	(2,039)			(2,039)		5,671		2,939	2,939		
98585X-10-4	YETI HOLDINGS INC		11/22/2021	MORGAN STANLEY	355.000	35,438		11,431	24,307	(12,876)			(12,876)		11,431		24,007	24,007		
98585N-10-6	YEXT INC		11/22/2021	Various	568.000	7,698		7,357	8,929	(1,471)		101	(1,572)		7,357		341	341		
SB11BQ-V1-8	YIT OYJ	B	11/22/2021	Various	827.000	4,621		4,435	4,991	(86)		66	(152)	(404)	4,435	193	(8)	185	48	
987184-10-8	YORK WATER CO		11/22/2021	Various	115.000	4,785		4,861	5,359	(498)			(498)		4,861		(77)	(77)	43	
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	B	11/23/2021	MORGAN STANLEY	2,500.000	4,772		3,800	5,204	(1,406)			(1,406)	2	3,800	(19)	991	972		
S09887-42-3	YULE CATTO & COMPANY PLC	B	11/22/2021	MORGAN STANLEY	1,235.000	8,524		4,380	7,590	(2,508)			(2,508)	(702)	4,380	367	3,778	4,145	292	
SBCZVP-Y0-0	Z ENERGY LTD	B	11/23/2021	Various	2,313.000	5,401		4,189	5,329	(703)			(703)	(437)	4,189	306	906	1,212	256	
J95402-10-3	Z HOLDINGS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	10,000.000	51,321		53,305	60,478	(5,743)			(5,743)	(1,430)	53,305	(1,472)	(511)	(1,984)	178	
SB0SDJ-B4-0	ZEALAND PHARMA	B	02/26/2021	GOLDMAN, SACHS & CO.	146.000	4,684		5,294	5,294	123			123	(123)	5,294	126	(737)	(611)		
98936J-10-1	ZENDESK INC		11/22/2021	Various	197.000	20,068		12,610	28,195	(15,585)			(15,585)		12,610		7,458	7,458		
SB92MT-10-5	ZENKOKU HOSHO LTD	B	11/24/2021	MORGAN STANLEY	100.000	4,451		3,760	4,576	(627)			(627)	(190)	3,760	(238)	929	691	96	
S60426-08-7	ZENSHO HOLDINGS CO LTD	B	11/24/2021	MORGAN STANLEY	300.000	7,042		6,051	7,813	(1,438)			(1,438)	(324)	6,051	(383)	991	1,374	51	
S66440-15-7	ZEON CORP	B	11/24/2021	MORGAN STANLEY	500.000	5,733		4,593	7,163	(2,272)			(2,272)	(297)	4,593	(291)	1,431	1,140	96	
S61377-31-3	ZERIA PHARMACEUTICAL LTD	B	11/24/2021	Various	100.000	1,746		1,796	1,841	(32)			(32)	(13)	1,796	(172)	121	(50)	27	
48123V-10-2	ZIFF DAVIS INC		11/22/2021	Various	129.000	16,209		8,945	12,602	(3,657)			(3,657)		8,945		7,265	7,265		
SB1YGS-Z3-6	ZIGNAGO VETRO	B	11/22/2021	MORGAN STANLEY	95.000	1,849		1,519	1,590	(34)			(34)	(37)	1,519	(80)	410	330	35	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		12/09/2021	GOLDMAN, SACHS & CO.	372.000	46,662		49,751	57,321	(7,570)			(7,570)		49,751		(3,090)	(3,090)	357	
98978V-10-3	ZOETIS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	750.000	108,858		123,627	124,125	(498)			(498)		123,627		(14,769)	(14,769)	188	
98978L-20-4	ZOGENIX INC		09/14/2021	Various	263.000	5,544		4,712	5,257	(542)		3	(545)		4,712		832	832		
SB0B9G-S5-7	ZON MULTIMEDIA SEVICOS DE TELE	B	11/22/2021	Various	1,028.000	3,491		3,595	3,595	150			150	(150)	3,595	148	(252)	(104)	4	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	145.000	45,084		48,911	48,911						48,911		(3,828)	(3,828)		
98980G-10-2	ZSCALER INC		12/09/2021	Various	37.000	12,723		1,626	7,389	(5,763)			(5,763)		1,626		11,097	11,097		
SB92M6-T7-0	ZUR ROSE GROUP AG	B	11/22/2021	MORGAN STANLEY	22.000	8,045		6,638	7,043	(243)			(243)	(162)	6,638	(157)	1,564	1,407		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	12/09/2021	Various	144.000	60,066		50,265	60,845	(8,796)			(8,796)	(1,784)	50,265	802	8,999	9,801	2,029	
98986T-10-8	ZYNGA INC		11/22/2021	MORGAN STANLEY	2,843.000	18,295		19,471	28,060	(8,589)			(8,589)		19,471		(1,177)	(1,177)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						417,810,992	XXX	335,440,763	320,285,751	(52,424,187)		526,482	(52,950,669)	(2,188,100)	335,441,650	583,507	81,752,742	82,336,248	2,285,588	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	12/13/2021	DISTRIBUTION	0.000	1,619,324		1,715,749							1,715,749	(96,425)		(96,425)		
BAS0Q6-XT-6	CONREX RESID PTY GROUP REIT II		11/05/2021	DISTRIBUTION	0.000	29,294,766		29,294,766							29,294,766					
BAS0RM-DA-3	HOME PARTNERS OF AMERICA INC		07/21/2021	DIRECT	21,875.000	57,421,875		26,250,000	35,940,625	(9,690,625)			(9,690,625)		26,250,000		31,171,875	31,171,875		
BAS0YW-PN-2	PETROLEUM SERVICE CORPORATION		12/06/2021	DISTRIBUTION	0.000	2,802,350		2,802,350							2,802,350					
BAS14C-KY-8	PULLMAN CROSSING LLC		12/30/2021	DISTRIBUTION	0.000	1,790,496		1,790,496							1,790,496					
BAS14C-KZ-5	PULLMAN QOZB		12/30/2021	DISTRIBUTION	0.000	1,939		1,939							1,939					
BAS0EV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE	B	05/24/2021	DIRECT	6,117.000	3,444,324		85	1,853,108	(1,889,151)			(1,889,151)	36,129	85	1	3,444,238	3,444,239		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						96,375,074	XXX	61,855,385	37,793,733	(11,579,776)			(11,579,776)	36,129	61,855,385	(96,424)	34,616,113	34,519,689		XXX
020038-10-1	ALLSTATE LIFE INSURANCE COMPANY		11/01/2021	DIRECT	23,800.000	2,746,240,969		1,891,105,017	3,926,787,737	(2,006,219,047)			(2,006,219,047)		1,891,105,017		825,672,280	825,672,280	1,642,000,000	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						2,746,240,969	XXX	1,891,105,017	3,926,787,737	(2,006,219,047)			(2,006,219,047)		1,891,105,017		825,672,280	825,672,280	1,642,000,000	XXX
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	02/25/2021	DIRECT	409,880.826	6,869,603		6,632,601	7,115,531	(482,930)			(482,930)		6,632,601		237,001	237,001		
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	05/05/2021	Various	304,640.000	22,650,284		17,416,173	21,047,578	(3,631,405)			(3,631,405)		17,416,173		5,234,111	5,234,111		
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	10/06/2021	Various	1,364,602.000	88,798,117		65,435,838	84,659,908	(19,224,070)			(19,224,070)		65,435,838		23,362,279	23,362,279		
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		12/09/2021	Various	350,000.000	33,447,329		25,665,500	30,177,000	(4,511,500)			(4,511,500)		25,665,500		7,781,829	7,781,829	103,733	
464287-16-8	ISHARES DJ SELECT DIVIDEND		04/13/2021	Various	530,000.000	60,962,162		49,941,900	50,975,400	(1,033,500)			(1,033,500)		49,941,900		11,020,262	11,020,262	254,658	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
464286-50-9	ISHARES MSCI CANADA ETF	C	05/05/2021	BANK OF AMERICA/MERRILL LYNCH	68,544.000	2,435,766		1,769,548	2,113,897	(344,349)			(344,349)		1,769,548		666,218	666,218		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	12/30/2021	Various	463,139.000	36,523,922		35,555,280							35,555,280		968,643	968,643	626,271	
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	04/30/2021	MORGAN STANLEY	187,089.000	13,915,732		10,023,113	12,787,533	(2,764,420)			(2,764,420)		10,023,113		3,892,618	3,892,618	4,303	
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		05/05/2021	Various	1,162,200.000	178,945,056		137,290,686	158,907,606	(21,616,920)			(21,616,920)		137,290,686		41,654,369	41,654,369	356,504	
464287-62-2	ISHARES RUSSELL 1000 INDEX		03/22/2021	BANK OF AMERICA/MERRILL LYNCH	147,769.000	33,015,296		22,483,813	31,303,385	(8,819,572)			(8,819,572)		22,483,813		10,531,483	10,531,483		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/09/2021	Various	3,142.000	699,195		519,959	502,502	(109,199)			(109,199)		519,959		179,236	179,236	1,547	
78462F-10-3	SPDR S&P 500 ETF TRUST		12/30/2021	Various	139,412.000	66,220,962		63,824,077							63,824,077		2,396,885	2,396,885		
9499999. Subtotal - Common Stocks - Mutual Funds						544,483,424	XXX	436,558,489	399,590,340	(62,537,864)			(62,537,864)		436,558,489		107,924,934	107,924,934	1,347,016	XXX
9799997. Total - Common Stocks - Part 4						3,804,910,459	XXX	2,724,959,654	4,684,457,561	(2,132,760,874)		526,482	(2,133,287,356)	(2,151,971)	2,724,960,541	487,083	1,049,966,068	1,050,453,151	1,645,632,603	XXX
9799998. Total - Common Stocks - Part 5						961,579,717	XXX	973,410,806	521,543	(51,147)		3,506,090	(3,557,237)	(698)	969,904,900	(2,870,308)	(5,454,875)	(8,325,183)	1,096,894	XXX
9799999. Total - Common Stocks						4,766,490,177	XXX	3,698,370,461	4,684,979,103	(2,132,812,020)		4,032,573	(2,136,844,593)	(2,152,670)	3,694,865,442	(2,383,225)	1,044,511,193	1,042,127,968	1,646,729,497	XXX
9899999. Total - Preferred and Common Stocks						4,807,102,828	XXX	3,740,166,593	4,722,136,317	(2,128,342,078)	(2,954,097)	4,032,573	(2,135,328,747)	(2,153,354)	3,733,714,687	(2,384,244)	1,046,275,617	1,043,891,373	1,649,204,784	XXX
9999999 - Totals						29,719,560,848	XXX	28,293,933,033	21,037,886,264	(2,110,246,134)	(197,277,132)	4,038,019	(2,311,561,285)	(1,918,006)	28,106,101,711	(2,207,180)	1,540,678,918	1,538,471,738	2,092,728,697	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-AQ-4	TREASURY (CPI) NOTE		03/15/2021	Various	05/07/2021	Various	50,242,600	55,127,462	56,041,792	55,009,794		(117,668)		(117,668)			1,031,998	1,031,998	32,895	25,689
91282C-CA-7	TREASURY (CPI) NOTE		06/15/2021	Various	09/23/2021	Various	45,223,800	50,153,396	50,351,662	50,026,926		(126,470)		(126,470)			324,736	324,736	17,861	9,712
912810-RT-7	TREASURY BOND		01/29/2021	DEUTSCHE BANK AG	11/02/2021	Various	3,595,300	3,924,776	3,841,027	3,922,552		(2,224)		(2,224)			(81,525)	(81,525)	54,935	37,370
912810-SU-3	TREASURY BOND		06/30/2021	GOLDMAN, SACHS & CO.	11/02/2021	Various	1,407,400	1,343,407	1,354,722	1,343,878		470		470			10,844	10,844	17,820	9,914
912810-SW-9	TREASURY BOND		06/17/2021	BANK OF AMERICA/MERRILL LYNCH	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	1,036,500	1,003,259	1,021,357	1,003,779		520		520			17,578	17,578	13,942	6,603
912810-TB-4	TREASURY BOND		12/09/2021	Various	12/27/2021	Various	675,000,000	672,101,563	676,670,703	672,105,489		3,927		3,927			4,565,214	4,565,214	932,320	543,854
912828-3P-3	TREASURY NOTE		05/06/2021	Various	08/19/2021	HSBC SECURITIES, INC.	18,650,400	19,857,291	19,735,183	19,762,852		(94,439)		(94,439)			(27,669)	(27,669)	267,973	147,220
912828-6X-3	TREASURY NOTE		06/09/2021	GOLDMAN, SACHS & CO.	10/18/2021	BNP CAPITAL MARKETS	9,372,000	10,008,637	9,803,991	9,963,566		(45,071)		(45,071)			(159,576)	(159,576)	76,724	5,441
912828-J2-7	TREASURY NOTE		08/31/2021	GOLDMAN, SACHS & CO.	10/18/2021	TD SECURITIES	8,552,900	8,991,904	8,890,339	8,975,450		(16,454)		(16,454)			(85,112)	(85,112)	30,214	7,902
912828-V8-0	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.	03/24/2021	BARCLAYS	9,318,000	9,898,555	9,841,410	9,868,791		(29,764)		(29,764)			(27,382)	(27,382)	135,523	103,118
912828-WJ-5	TREASURY NOTE		04/13/2021	CITADEL SECURITIES LLC	06/09/2021	CITADEL SECURITIES LLC	9,300,800	9,913,345	9,906,805	9,882,998		(30,347)		(30,347)			23,808	23,808	132,688	96,990
912828-ZH-6	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.	08/19/2021	Various	19,934,300	19,987,250	19,968,986	19,981,176		(6,074)		(6,074)			(12,190)	(12,190)	27,035	14,376
912828-ZS-2	TREASURY NOTE		05/28/2021	GOLDMAN, SACHS & CO.	11/02/2021	DEUTSCHE BANK AG	4,986,700	4,822,490	4,788,596	4,833,748		11,259		11,259			(45,153)	(45,153)	10,627	68
912828-ZX-1	TREASURY NOTE		05/26/2021	Various	07/30/2021	BNP CAPITAL MARKETS	7,992,400	7,997,395	7,996,771	7,996,553		(842)		(842)			218	218	5,891	4,047
91282C-AJ-0	TREASURY NOTE		01/07/2021	JPMORGAN CHASE & CO.	06/15/2021	Various	10,150,000	10,073,875	9,971,752	10,079,094		5,219		5,219			(107,342)	(107,342)	17,258	9,113
91282C-AR-2	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.	03/24/2021	JPMORGAN CHASE & CO.	19,991,500	19,995,405	19,993,843	19,995,061		(344)		(344)			(1,218)	(1,218)	10,010	6,144
91282C-AV-3	TREASURY NOTE		01/04/2021	GOLDMAN, SACHS & CO.	11/02/2021	HSBC SECURITIES, INC.	7,016,200	6,975,912	6,647,027	6,979,148		3,236		3,236			(332,121)	(332,121)	59,390	8,649
91282C-AZ-4	TREASURY NOTE		04/06/2021	Various	04/07/2021	Various	45,016,200	44,519,117	44,224,743	44,519,834		717		717			(295,090)	(295,090)	55,650	45,133
91282C-BB-6	TREASURY NOTE		08/31/2021	HSBC SECURITIES, INC.	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	4,074,500	3,983,301	3,906,745	3,985,694		2,393		2,393			(78,949)	(78,949)	8,719	4,360
91282C-BC-4	TREASURY NOTE		01/27/2021	BARCLAYS	10/18/2021	Various	15,022,800	15,004,022	14,700,699	15,005,327		1,305		1,305			(304,627)	(304,627)	23,801	4,357
91282C-BD-2	TREASURY NOTE		02/09/2021	Various	03/24/2021	Various	114,995,000	114,979,569	114,961,993	114,980,363		794		794			(18,370)	(18,370)	24,032	8,684
91282C-BG-5	TREASURY NOTE		12/09/2021	Various	12/17/2021	Various	106,486,800	106,206,669	106,202,509	106,211,347		4,678		4,678			(8,838)	(8,838)	49,710	47,200
91282C-BH-3	TREASURY NOTE		03/31/2021	Various	08/12/2021	Various	18,131,300	17,737,364	17,799,217	17,751,808		14,444		14,444			47,409	47,409	20,753	8,728
91282C-BJ-9	TREASURY NOTE		05/28/2021	JPMORGAN CHASE & CO.	11/02/2021	BNP CAPITAL MARKETS	4,986,700	4,843,332	4,812,166	4,852,114		8,782		8,782			(39,949)	(39,949)	28,355	12,501
91282C-BL-4	TREASURY NOTE		06/17/2021	Various	11/02/2021	HSBC SECURITIES, INC.	6,682,200	6,440,566	6,463,723	6,450,084		9,519		9,519			13,639	13,639	53,930	23,345
91282C-BM-2	TREASURY NOTE		03/15/2021	NOMURA SECURITIES INTERNATIONAL INC	03/24/2021	HSBC SECURITIES, INC.	30,169,300	30,000,776	30,036,131	30,002,205		1,429		1,429			33,926	33,926	3,959	3,021
91282C-BN-0	TREASURY NOTE		12/09/2021	Various	12/17/2021	Various	115,018,600	114,804,919	114,824,846	114,808,131		3,212		3,212			16,715	16,715	24,610	21,735
91282C-BP-5	TREASURY NOTE		03/05/2021	BARCLAYS	05/06/2021	Various	50,000,000	49,679,688	49,640,625	49,685,800		6,112		6,112			(45,175)	(45,175)	90,183	12,228
91282C-BQ-3	TREASURY NOTE		04/07/2021	Various	05/27/2021	Various	56,009,200	55,110,354	55,144,316	55,115,273		4,919		4,919			29,043	29,043	26,232	18,557
91282C-BS-9	TREASURY NOTE		04/09/2021	CITADEL SECURITIES LLC	04/16/2021	BARCLAYS	50,000,000	49,691,406	49,921,875	49,692,217		811		811			229,658	229,658	32,445	20,492
91282C-BU-4	TREASURY NOTE		12/09/2021	BNP CAPITAL MARKETS	12/17/2021	BNP CAPITAL MARKETS	100,000,000	99,554,688	99,578,125	99,561,274		6,586		6,586			16,851	16,851	27,816	25,412
91282C-BW-0	TREASURY NOTE		05/05/2021	Various	10/18/2021	Various	70,085,700	69,929,246	69,873,960	69,933,253		4,007		4,007			(59,293)	(59,293)	80,934	9,999
91282C-BX-8	TREASURY NOTE		05/05/2021	JPMORGAN CHASE & CO.	08/19/2021	BNP CAPITAL MARKETS	25,018,100	25,004,418	24,990,736	25,006,387		1,968		1,968			(15,650)	(15,650)	9,518	595
91282C-CB-5	TREASURY NOTE		07/14/2021	Various	11/02/2021	Various	52,982,100	54,275,162	53,597,160	54,249,368		(25,793)		(25,793)			(652,209)	(652,209)	325,129	139,158
91282C-CC-3	TREASURY NOTE		05/28/2021	JPMORGAN CHASE & CO.	08/19/2021	JPMORGAN CHASE & CO.	30,000,000	29,949,609	29,891,016	29,953,304		3,694		3,694			(62,288)	(62,288)	19,769	3,465
91282C-CD-1	TREASURY NOTE		06/11/2021	Various	07/21/2021	Various	195,000,000	194,899,414	194,710,547	194,904,648		5,234		5,234			(194,101)	(194,101)	31,745	7,070
91282C-CF-6	TREASURY NOTE		06/09/2021	Various	08/19/2021	Various	30,005,200	29,945,047	29,974,967	29,945,342		295		295			29,625	29,625	23,164	2,460
91282C-CH-2	TREASURY NOTE		07/30/2021	CITADEL SECURITIES LLC	11/02/2021	CITADEL SECURITIES LLC	2,953,200	3,003,727	2,927,821	3,001,939		(1,788)		(1,788)			(74,118)	(74,118)	12,639	3,310
91282C-CV-1	TREASURY NOTE		09/30/2021	HSBC SECURITIES, INC.	11/02/2021	HSBC SECURITIES, INC.	1,500,000	1,482,188	1,473,457	1,482,412		225		225			(8,955)	(8,955)	2,983	1,445
91282C-CX-7	TREASURY NOTE		10/14/2021	SOCIETE GENERALE	11/23/2021	BNP CAPITAL MARKETS	250,000,000	248,339,844	246,445,313	248,402,241		62,397		62,397			(1,956,928)	(1,956,928)	181,285	77,693
91282C-CY-5	TREASURY NOTE		10/29/2021	JPMORGAN CHASE & CO.	11/02/2021	JPMORGAN CHASE & CO.	1,100,000	1,086,422	1,088,570	1,086,432		10		10			2,138	2,138	1,284	1,209
91282C-CZ-2	TREASURY NOTE		10/08/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	250,000,000	247,949,219	246,418,555	247,979,614		30,395		30,395			(1,561,059)	(1,561,059)	237,019	72,115
91282C-DB-4	TREASURY NOTE		10/14/2021	JPMORGAN CHASE & CO.	12/14/2021	SOCIETE GENERALE	60,000,000	59,988,281	59,507,813	59,988,931		649		649			(481,118)	(481,118)	62,843	
91282C-DD-0	TREASURY NOTE		11/18/2021	Various	12/17/2021	Various	234,000,000	233,549,766	232,890,078	233,571,644		21,879		21,879			(681,566)	(681,566)	114,261	25,981
91282C-DM-0	TREASURY NOTE		11/29/2021	Various	12/17/2021	Various	250,000,000	249,738,281	249,367,188	249,743,383		5,102		5,102			(376,196)	(376,196)	59,066	
91282C-BR-1	WI TREASURY NOTE		04/13/2021	Various	10/18/2021	Various	335,374,200	334,522,731	334,811,006	334,541,088		18,357		18,357			269,918	269,918	74,028	16,249
91282C-CS-8	WI TREASURY NOTE		11/02/2021	Various	12/06/2021	Various	401,800,000	392,419,023	393,225,055	392,463,335		44,312		44,312			761,720	761,720	1,122,418	886,868
91282C-AE-1	WIT TREASURY NOTE		02/24/2021	HSBC SECURITIES, INC.	11/02/2021	Various	9,593,600	8,969,267	8,914,391	9,010,627		41,361		41,361			(96,236)	(96,236)	41,604	1,656
0599999. Subtotal - Bonds - U.S. Governments							3,817,775,500	3,809,783,336	3,809,151,309	3,809,616,274		(167,062)		(167,062)			(464,964)	(464,964)	4,712,992	2,541,236
62878U-2E-1	NBN CO LTD	D	09/28/2021	BANK OF AMERICA/MERRILL LYNCH	12/17/2021	HSBC SECURITIES, INC.	7,000,000	6,978,790	6,992,580	6,979,138		348		348			13,442	13,442	35,486	
1099999. Subtotal - Bonds - All Other Governments							7,000,000	6,978,790	6,992,580	6,979,138		348		348			13,442	13,442	35,486	
160879-MR-0	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS	04/15/2021	UMB BANK	1,100,000	1,314,533	1,335,609	1,311,200		(3,333)		(3,333)			24,409	24,409	7,700	
20772K-NY-1	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND	11/30/2021	UNION BANK OF SWITZERLAND	5,450,000	5,450,000	5,397,844	5,450,000							(52,157)	(52,157)	40,286	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20772K-NZ-8	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND	11/30/2021	Market Axess	6,150,000	6,150,000	6,085,794	6,150,000							(64,206)	(64,206)	50,022	
402892-DS-9	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS	03/29/2021	UMB BANK	630,000	630,000	632,501	630,000							2,501	2,501		
452153-AE-9	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY	07/30/2021	MORGAN STANLEY	2,500,000	2,913,475	2,989,700	2,884,478		(28,997)		(28,997)			105,222	105,222	44,792	
452153-AS-8	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY	11/09/2021	BARCLAYS	2,250,000	2,501,303	2,619,630	2,487,201		(14,101)		(14,101)			132,429	132,429	57,000	
452153-AT-6	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY	11/09/2021	BARCLAYS	2,100,000	2,326,821	2,439,192	2,314,118		(12,703)		(12,703)			125,074	125,074	53,200	
452153-AU-3	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY	11/09/2021	Various	2,300,000	2,540,005	2,688,791	2,530,461		(9,544)		(9,544)			158,330	158,330	41,489	
452153-AV-1	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY	11/09/2021	BARCLAYS	1,000,000	1,102,520	1,156,030	1,096,795		(5,725)		(5,725)			59,235	59,235	25,333	
515390-NP-3	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.	12/17/2021	PIPER JAFFRAY INC.	1,000,000	620,930	618,840	633,081		12,151		12,151			(14,241)	(14,241)		
515390-NZ-1	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.	12/14/2021	BARCLAYS	6,000,000	2,783,460	2,669,100	2,840,459		56,999		56,999			(171,359)	(171,359)		
68609T-E5-3	OREGON (STATE OF)		03/17/2021	MORGAN STANLEY	12/15/2021	Various	3,290,000	4,437,157	4,398,117	4,364,321		(72,836)		(72,836)			33,796	33,796	112,011	
744890-TR-5	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.	04/08/2021	UMB BANK	1,150,000	1,426,069	1,417,191	1,420,963		(5,106)		(5,106)			(3,772)	(3,772)	8,944	
744890-TS-3	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.	12/16/2021	RAYMOND JAMES & ASSOCIATES, INC.	2,070,000	2,558,354	2,515,630	2,517,207		(41,148)		(41,148)			(1,577)	(1,577)	73,140	
744890-TV-6	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.	03/01/2021	RAYMOND JAMES & ASSOCIATES, INC.	2,025,000	2,479,856	2,445,107	2,476,158		(3,698)		(3,698)			(31,051)	(31,051)	6,975	
76222R-F8-0	RHODE ISLAND (STATE OF)		04/20/2021	RAYMOND JAMES & ASSOCIATES, INC.	11/30/2021	Market Axess	6,370,000	6,370,000	6,279,928	6,370,000							(90,072)	(90,072)	48,214	
819190-XD-6	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO	03/11/2021	RAYMOND JAMES & ASSOCIATES, INC.	860,000	860,000	859,278	860,000							(722)	(722)	285	
819190-XE-4	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO	04/12/2021	RAYMOND JAMES & ASSOCIATES, INC.	500,000	500,000	496,395	500,000							(3,605)	(3,605)	1,014	
93974E-LL-8	WASHINGTON ST		02/10/2021	BANK OF AMERICA/MERRILL LYNCH	12/15/2021	Various	13,495,000	18,694,758	17,980,053	18,363,788		(330,970)		(330,970)			(383,735)	(383,735)	445,214	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							60,240,000	65,659,241	65,024,729	65,200,228		(459,013)		(459,013)			(175,499)	(175,499)	1,015,618	
01179R-L6-8	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH	11/30/2021	TD SECURITIES	7,500,000	7,500,000	7,361,175	7,500,000							(138,825)	(138,825)	59,864	
072887-4K-5	BAYONNE N J		07/09/2021	STIFEL CAPITAL MARKETS	12/01/2021	JEFFERIES & COMPANY, INC.	2,935,000	2,935,000	2,859,629	2,935,000							(75,371)	(75,371)	14,026	
368347-DG-2	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.	11/18/2021	UMB BANK	1,500,000	1,500,000	1,439,280	1,500,000							(60,720)	(60,720)	5,167	
368347-DH-0	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.	11/18/2021	UMB BANK	1,600,000	1,600,000	1,528,976	1,600,000							(71,024)	(71,024)	5,867	
368347-DJ-6	GEARY CNTY KANS UNI SCH DIS NO 475		07/21/2021	PIPER JAFFRAY INC.	11/17/2021	Various	1,600,000	1,600,000	1,563,858	1,600,000							(36,143)	(36,143)	5,040	
542411-NQ-2	LONG BEACH CALIF CMNTY COLLEGE		01/01/2021	TRANSFER	11/03/2021	Various	10,875,000	11,666,156	11,270,538	11,597,450		(68,706)		(68,706)			(326,912)	(326,912)	327,058	112,692
549188-T4-2	LUBBOCK TEX		01/01/2021	TRANSFER	03/30/2021	UMB BANK	4,605,000	4,882,820	4,778,516	4,874,821		(7,998)		(7,998)			(96,305)	(96,305)	71,868	43,248
57325V-AL-3	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO	12/07/2021	UMB BANK	300,000	344,427	343,525	340,692		(3,735)		(3,735)			2,833	2,833	6,097	
57325V-AP-4	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO	11/12/2021	UMB BANK	445,000	519,057	532,469	517,115		(1,941)		(1,941)			15,354	15,354	4,476	
57325V-AU-3	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO	12/17/2021	UMB BANK	350,000	401,513	405,056	398,762		(2,751)		(2,751)			6,294	6,294	7,228	
72178J-AG-8	PIMA CNTY ARIZ		04/22/2021	JPMORGAN CHASE & CO.	11/30/2021	FIFTH THIRD SECURITIES, INC.	6,325,000	6,325,000	6,220,258	6,325,000							(104,742)	(104,742)	51,616	
762196-C5-0	RIHEBC EAST PROVIDENCE		06/04/2021	OPPENHEIMER & CO., INC.	12/15/2021	BARCLAYS	3,500,000	4,263,595	4,168,815	4,227,721		(35,874)		(35,874)			(58,906)	(58,906)	70,389	
762196-C6-8	RIHEBC EAST PROVIDENCE		06/04/2021	OPPENHEIMER & CO., INC.	12/15/2021	BARCLAYS	3,430,000	4,171,326	4,075,629	4,136,531		(34,795)		(34,795)			(60,902)	(60,902)	68,981	
762196-C8-4	RIHEBC EAST PROVIDENCE		06/04/2021	OPPENHEIMER & CO., INC.	12/16/2021	RAYMOND JAMES & ASSOCIATES, INC.	2,000,000	2,418,020	2,360,060	2,398,139		(19,881)		(19,881)			(38,079)	(38,079)	40,889	
77016C-AW-3	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS	12/15/2021	JPMORGAN CHASE & CO.	2,150,000	2,583,999	2,551,319	2,564,210		(19,789)		(19,789)			(12,891)	(12,891)	45,150	
77016C-AX-1	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS	12/15/2021	JPMORGAN CHASE & CO.	2,750,000	3,287,763	3,255,120	3,263,317		(24,446)		(24,446)			(8,197)	(8,197)	57,750	
786743-PZ-1	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.	12/15/2021	BARCLAYS	3,015,000	3,652,522	3,594,664	3,604,714		(47,808)		(47,808)			(10,050)	(10,050)	100,165	
786743-QE-7	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.	12/14/2021	VINING-SPARKS IBG LP	3,880,000	4,584,996	4,558,457	4,533,037		(51,959)		(51,959)			25,420	25,420	128,471	
786743-QF-4	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.	12/15/2021	BARCLAYS	2,500,000	2,946,675	2,912,550	2,913,690		(32,985)		(32,985)			(1,140)	(1,140)	83,056	
818461-KD-6	SEWARD CNTY KANS UNI SCH DIST NO 4		02/12/2021	PIPER JAFFRAY INC.	12/01/2021	Market Axess	2,500,000	2,500,000	2,443,975	2,500,000							(56,025)	(56,025)	20,718	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							63,760,000	69,682,868	68,223,868	69,330,200		(352,668)		(352,668)			(1,106,332)	(1,106,332)	1,173,874	155,940
001306-AC-3	AHS HOSPITAL CORP		01/20/2021	GOLDMAN, SACHS & CO.	04/15/2021	RAYMOND JAMES & ASSOCIATES, INC.	3,750,000	3,750,000	3,617,213	3,750,000							(132,788)	(132,788)	23,746	
052654-BL-3	AUTAUGA CNTY ALA BRD ED		12/10/2021	STIFEL CAPITAL MARKETS	12/15/2021	STIFEL CAPITAL MARKETS	580,000	699,660	701,400	699,660							1,740	1,740		
052654-BN-9	AUTAUGA CNTY ALA BRD ED		12/10/2021	STIFEL CAPITAL MARKETS	12/22/2021	STIFEL CAPITAL MARKETS	1,170,000	1,403,216	1,404,082	1,402,912		(304)		(304)			1,170	1,170	650	
052654-BP-4	AUTAUGA CNTY ALA BRD ED		12/10/2021	STIFEL CAPITAL MARKETS	12/15/2021	STIFEL CAPITAL MARKETS	720,000	860,666	862,805	860,666							2,138	2,138		
052654-BR-0	AUTAUGA CNTY ALA BRD ED		12/10/2021	STIFEL CAPITAL MARKETS	12/14/2021	STIFEL CAPITAL MARKETS	2,150,000	2,530,013	2,546,783	2,530,013							16,770	16,770		
052654-BS-8	AUTAUGA CNTY ALA BRD ED		12/10/2021	STIFEL CAPITAL MARKETS	12/14/2021	STIFEL CAPITAL MARKETS	2,700,000	3,151,116	3,161,538	3,151,116							10,422	10,422		
12022G-AF-0	BULLHEAD CITY ARIZ FIRE DIST		07/22/2021	STIFEL CAPITAL MARKETS	11/19/2021	UMB BANK	1,300,000	1,300,000	1,283,971	1,300,000							(16,029)	(16,029)	5,557	
18610P-BP-2	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY	05/20/2021	UMB BANK	500,000	573,375	595,680	572,340		(1,035)		(1,035)			23,340	23,340	3,278	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
207758-H3-0	CONNECTICUT (STATE OF)		11/10/2021	RAYMOND JAMES & ASSOCIATES, INC.	12/29/2021	Various	4,250,000	5,177,478	5,183,275	5,170,324		(7,154)		(7,154)			12,951	12,951	14,056	
207758-H4-8	CONNECTICUT (STATE OF)		11/10/2021	RAYMOND JAMES & ASSOCIATES, INC.	12/28/2021	MORGAN STANLEY	3,000,000	3,648,570	3,649,770	3,643,701		(4,869)		(4,869)			6,069	6,069	9,667	
207758-H5-5	CONNECTICUT (STATE OF)		11/10/2021	RAYMOND JAMES & ASSOCIATES, INC.	12/28/2021	MORGAN STANLEY	3,245,000	3,936,607	3,937,970	3,931,422		(5,185)		(5,185)			6,547	6,547	10,456	
213248-CM-7	COOK CNTY ILL SALES TAX REV		01/13/2021	MORGAN STANLEY	12/15/2021	BANK OF NEW YORK	3,000,000	3,608,520	3,535,680	3,557,351		(51,169)		(51,169)			(21,671)	(21,671)	107,000	
213248-CN-5	COOK CNTY ILL SALES TAX REV		01/13/2021	MORGAN STANLEY	12/15/2021	BANK OF NEW YORK	2,500,000	2,997,150	2,939,650	2,955,422		(41,728)		(41,728)			(15,772)	(15,772)	89,167	
45505M-KP-0	CWA AUTHORITY INC		06/09/2021	BANK OF AMERICA/MERRILL LYNCH	12/28/2021	UMB BANK	580,000	717,721	708,855	711,876		(5,845)		(5,845)			(3,021)	(3,021)	10,847	
33803H-FU-1	FISHERS IND		12/10/2021	STIFEL CAPITAL MARKETS	12/14/2021	STIFEL CAPITAL MARKETS	550,000	669,977	671,616	669,977							1,639	1,639		
33803H-GB-2	FISHERS IND		12/10/2021	STIFEL CAPITAL MARKETS	12/14/2021	STIFEL CAPITAL MARKETS	2,935,000	3,500,692	3,509,203	3,500,692							8,512	8,512		
33803H-GC-0	FISHERS IND		12/10/2021	STIFEL CAPITAL MARKETS	12/14/2021	STIFEL CAPITAL MARKETS	3,160,000	3,747,760	3,756,861	3,747,760							9,101	9,101		
33803H-GD-8	FISHERS IND		12/10/2021	STIFEL CAPITAL MARKETS	12/14/2021	STIFEL CAPITAL MARKETS	2,425,000	2,866,762	2,873,722	2,866,762							6,960	6,960		
33803H-GE-6	FISHERS IND		12/10/2021	STIFEL CAPITAL MARKETS	12/14/2021	STIFEL CAPITAL MARKETS	5,385,000	6,350,584	6,365,985	6,350,584							15,401	15,401		
34153P-F9-4	FLORIDA ST BRD ED PUB ED		01/01/2021	TRANSFER	06/01/2021	ASSIGNMENT OF SECURITIES	120,000	122,383	120,000	120,000		(2,383)		(2,383)					3,000	500
422503-CD-2	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.	09/27/2021	UMB BANK	600,000	600,000	618,732	600,000							18,732	18,732	4,136	
422503-CE-0	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.	09/20/2021	UMB BANK	615,000	615,000	636,691	615,000							21,691	21,691	4,041	
422503-CF-7	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.	09/20/2021	UMB BANK	425,000	425,000	440,763	425,000							15,763	15,763	2,888	
422503-CG-5	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.	09/27/2021	Various	1,365,000	1,365,000	1,410,729	1,365,000							45,729	45,729	8,768	
438689-MT-5	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH	07/06/2021	Various	2,000,000	2,367,480	2,469,977	2,359,599		(7,881)		(7,881)			110,378	110,378	19,533	
56678P-BL-0	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES	12/14/2021	Various	6,250,000	6,652,250	6,497,132	6,621,840		(30,410)		(30,410)			(124,709)	(124,709)	158,479	
56678P-BM-8	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES	12/14/2021	MORGAN STANLEY	3,275,000	3,891,879	3,790,485	3,844,356		(47,523)		(47,523)			(53,871)	(53,871)	110,986	
442349-FX-9	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.	12/16/2021	JPMORGAN CHASE & CO.	3,000,000	3,542,550	3,483,510	3,518,251		(24,299)		(24,299)			(34,741)	(34,741)	59,333	
442349-FY-7	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.	12/14/2021	UNION BANK OF SWITZERLAND	3,000,000	3,536,580	3,479,520	3,513,111		(23,469)		(23,469)			(33,591)	(33,591)	58,000	
44244C-M4-6	HOUSTON TX COMBINED UTILITY SYST		05/27/2021	UNION BANK OF SWITZERLAND	12/01/2021	Various	2,600,000	2,600,000	2,560,797	2,600,000							(39,203)	(39,203)	15,643	
455170-AB-6	INDIANA UNIV HEALTH INC		06/24/2021	JPMORGAN CHASE & CO.	10/18/2021	Market Axess	5,000,000	5,000,000	5,050,950	5,000,000							50,950	50,950	43,176	
468223-AW-2	JACKSON LABORATORY		03/09/2021	BARCLAYS	11/29/2021	BANK OF AMERICA/MERRILL LYNCH	5,000,000	5,000,000	5,457,950	5,000,000							457,950	457,950	122,825	
484669-AW-6	KANSAS CITY KANS CMNTY COLLEGE		01/14/2021	UMB BANK	02/26/2021	BARCLAYS	1,500,000	1,677,270	1,671,705	1,675,693		(1,577)		(1,577)			(3,988)	(3,988)	5,833	
484669-AX-4	KANSAS CITY KANS CMNTY COLLEGE		01/14/2021	UMB BANK	02/26/2021	BARCLAYS	1,000,000	1,109,210	1,110,920	1,108,243		(967)		(967)			2,677	2,677	3,889	
49120A-AE-9	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC	03/03/2021	UMB BANK	310,000	377,382	372,279	376,875		(507)		(507)			(4,596)	(4,596)	732	
49120A-AF-6	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC	06/14/2021	UMB BANK	195,000	241,439	243,614	239,376		(2,064)		(2,064)			4,238	4,238	3,196	
49120A-AG-4	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC	07/12/2021	UMB BANK	610,000	765,288	776,360	759,871		(5,417)		(5,417)			16,489	16,489	9,092	
49120A-AT-6	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC	03/05/2021	UMB BANK	420,000	472,840	473,453	472,535		(305)		(305)			918	918	980	
49120A-AU-3	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC	03/02/2021	UMB BANK	490,000	549,535	550,199	549,287		(248)		(248)			912	912	831	
49120A-AV-1	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC	02/26/2021	UMB BANK	485,000	541,018	534,455	540,804		(213)		(213)			(6,349)	(6,349)	754	
49120A-AW-9	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC	02/26/2021	UMB BANK	335,000	372,835	368,034	372,691		(144)		(144)			(4,657)	(4,657)	521	
562361-AM-7	MANCHESTER N H		12/10/2021	RAYMOND JAMES & ASSOCIATES, INC.	12/20/2021	RAYMOND JAMES & ASSOCIATES, INC.	3,485,000	4,137,775	4,141,086	4,137,775							3,311	3,311		
562361-AN-5	MANCHESTER N H		12/10/2021	RAYMOND JAMES & ASSOCIATES, INC.	12/17/2021	RAYMOND JAMES & ASSOCIATES, INC.	3,890,000	4,596,463	4,603,854	4,596,463							7,391	7,391		
57584Y-Z6-9	MASSACHUSETTS ST DEV FIN AGY R		12/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	12/23/2021	UMB BANK	345,000	426,941	427,679	426,941							738	738		
57584Y-Z7-7	MASSACHUSETTS ST DEV FIN AGY R		12/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	12/23/2021	UMB BANK	375,000	462,465	462,398	462,465							(68)	(68)		
57584Y-Z8-5	MASSACHUSETTS ST DEV FIN AGY R		12/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	12/23/2021	UMB BANK	400,000	492,020	493,724	492,020							1,704	1,704		
57584Y-Z9-3	MASSACHUSETTS ST DEV FIN AGY R		12/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	12/23/2021	UMB BANK	700,000	858,802	861,777	858,802							2,975	2,975		
578454-AF-7	MAYO CLINIC		03/23/2021	BANK OF AMERICA/MERRILL LYNCH	11/03/2021	Various	7,500,000	7,500,000	8,161,360	7,500,000							661,360	661,360	141,334	
60416J-DA-5	MN ST HIGHER ED FACS ST OLAF COLLE		02/04/2021	PIPER JAFFRAY INC.	04/13/2021	BARCLAYS	1,250,000	1,496,013	1,473,563	1,494,233		(1,780)		(1,780)			(20,670)	(20,670)	3,750	
60416J-DB-3	MN ST HIGHER ED FACS ST OLAF COLLE		02/04/2021	PIPER JAFFRAY INC.	04/13/2021	BARCLAYS	1,500,000	1,787,955	1,762,605	1,785,877		(2,078)		(2,078)			(23,272)	(23,272)	4,500	
612550-AR-7	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	12/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	3,000,000	3,000,000	2,958,150	3,000,000							(41,850)	(41,850)	75,777	
647753-MF-6	NEW ORLEANS LA WATER SYSTEM		12/22/2021	NATIONAL GENERAL RE	12/22/2021	UMB BANK	1,000,000	972,280	972,780	972,319		39		39			461	461	1,330	1,074
649883-TM-7	NEW YORK ST MTG AGY HOMEOWNER		01/01/2021	TRANSFER	04/16/2021	UMB BANK	615,000	626,691	624,176	621,990		(4,701)		(4,701)			2,185	2,185	14,288	6,462

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
665304-HW-4	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY	06/03/2021	UMB BANK	1,000,000	1,000,000	1,047,510	1,000,000							47,510	47,510	3,144	
66645H-AQ-7	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES	12/30/2021	UMB BANK	300,000	376,260	367,377	369,644		(6,616)		(6,616)			(2,267)	(2,267)	10,800	
66645H-AT-1	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES	04/08/2021	RBC DOMINION SECURITIES	250,000	310,163	305,125	309,159		(1,004)		(1,004)			(4,034)	(4,034)	1,750	
66645H-AW-4	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES	03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.	1,000,000	1,220,130	1,189,380	1,218,456		(1,674)		(1,674)			(29,076)	(29,076)	3,222	
679200-F9-4	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.	09/16/2021	UMB BANK	1,500,000	1,771,650	1,832,130	1,760,245		(11,405)		(11,405)			71,885	71,885	26,000	
679200-G2-8	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.	09/16/2021	UMB BANK	1,000,000	1,172,590	1,212,033	1,165,957		(6,633)		(6,633)			46,075	46,075	15,933	
685869-HC-6	OREGON HEALTH SCIENCES UNIV		12/10/2021	JPMORGAN CHASE & CO.	12/14/2021	JPMORGAN CHASE & CO.	2,340,000	2,829,458	2,836,665	2,829,458							7,207	7,207		
685869-HD-4	OREGON HEALTH SCIENCES UNIV		12/10/2021	JPMORGAN CHASE & CO.	12/14/2021	JPMORGAN CHASE & CO.	2,000,000	2,412,200	2,418,340	2,412,200							6,140	6,140		
685869-HE-2	OREGON HEALTH SCIENCES UNIV		12/10/2021	JPMORGAN CHASE & CO.	12/14/2021	JPMORGAN CHASE & CO.	4,000,000	4,783,800	4,795,920	4,783,800							12,120	12,120		
691879-GJ-3	OXNARD CALIF FING AUTH WTR REV		02/04/2021	STIFEL CAPITAL MARKETS	12/14/2021	Various	5,750,000	6,822,720	6,694,642	6,761,515		(61,205)		(61,205)			(66,874)	(66,874)	131,171	
155176-AN-0	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC	05/26/2021	RAYMOND JAMES & ASSOCIATES, INC.	265,000	305,378	314,574	304,550		(828)		(828)			10,023	10,023	1,855	
155176-AR-1	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC	10/13/2021	UMB BANK	210,000	239,839	243,564	237,902		(1,937)		(1,937)			5,662	5,662	4,667	
155176-AS-9	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC	10/13/2021	PIPER JAFFRAY INC.	175,000	199,316	202,577	197,740		(1,576)		(1,576)			4,836	4,836	3,889	
709225-DQ-6	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.	12/23/2021	MORGAN STANLEY	1,755,000	2,363,441	2,306,193	2,340,436		(23,005)		(23,005)			(34,243)	(34,243)	36,806	
709225-DR-4	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.	12/17/2021	MORGAN STANLEY	1,000,000	1,234,390	1,201,500	1,226,005		(8,385)		(8,385)			(24,505)	(24,505)	16,000	
709225-DS-2	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.	12/20/2021	MORGAN STANLEY	1,475,000	1,815,961	1,767,670	1,803,698		(12,263)		(12,263)			(36,028)	(36,028)	23,764	
709225-DT-0	PENNSYLVANIA ST TPK COMMN TPK		07/21/2021	SEIBERT, BRANFORD INC.	12/28/2021	MORGAN STANLEY	1,000,000	1,227,950	1,195,010	1,219,309		(8,641)		(8,641)			(24,299)	(24,299)	17,000	
73358X-CN-0	PORT AUTHORITY OF NEW YORK AND NEW		01/22/2021	BANK OF AMERICA/MERRILL LYNCH	01/25/2021	BANK OF AMERICA/MERRILL LYNCH	7,500,000	7,500,000	7,611,450	7,500,000							111,450	111,450		
744829-DW-9	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS	03/11/2021	UMB BANK	450,000	450,000	448,947	450,000							(1,053)	(1,053)	652	
64971P-LA-1	QUEENS BASEBALL STADUIM		02/11/2021	GOLDMAN, SACHS & CO.	02/11/2021	GOLDMAN, SACHS & CO.	500,000	627,610	632,905	627,610							5,295	5,295		
751100-MK-1	RALEIGH UTILITIES NC		01/01/2021	TRANSFER	04/15/2021	PIPER JAFFRAY INC.	4,300,000	4,712,800	4,575,888	4,696,129		(16,671)		(16,671)			(120,241)	(120,241)	66,231	34,859
81257V-AB-7	SEATTLE CHILDREN HOSP		02/04/2021	JPMORGAN CHASE & CO.	08/24/2021	Various	5,000,000	5,000,000	4,803,150	5,000,000							(196,850)	(196,850)	37,669	
847175-NA-0	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.	05/04/2021	UMB BANK	750,000	750,000	793,815	750,000							43,815	43,815		
847175-NC-6	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.	12/15/2021	UMB BANK	300,000	300,000	307,845	300,000							7,845	7,845	4,871	
91417K-5S-6	UNIVERSITY OF COLORADO		01/01/2021	TRANSFER	11/04/2021	JPMORGAN CHASE & CO.	5,140,000	5,230,515	5,023,528	5,223,130		(7,385)		(7,385)			(199,603)	(199,603)	125,631	11,184
914318-3F-5	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO	03/04/2021	UMB BANK	225,000	297,340	297,248	297,005		(335)		(335)			242	242	438	
914318-3T-5	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO	10/18/2021	UMB BANK	300,000	394,797	392,094	389,099		(5,698)		(5,698)			2,995	2,995	9,833	
914713-T5-1	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH	12/01/2021	DAVENPORT AND COMPANY LLC	1,595,000	1,595,000	1,567,981	1,595,000							(27,019)	(27,019)	9,215	
914713-T6-9	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH	12/01/2021	Market Axess	1,000,000	1,000,000	984,690	1,000,000							(15,310)	(15,310)	6,700	
61075T-UU-0	UNIVERSITY OF ROCHESTER		12/21/2021	ALLSTATE NEW JERSEY	12/28/2021	MORGAN STANLEY	960,000	1,136,640	1,135,776	1,136,160		(480)		(480)			(384)	(384)	19,093	18,133
919259-CP-4	VALLEJO CALIF WATER REV		02/03/2021	PIPER JAFFRAY INC.	03/15/2021	RAYMOND JAMES & ASSOCIATES, INC.	2,100,000	2,554,335	2,531,739	2,551,724		(2,611)		(2,611)			(19,985)	(19,985)	5,367	
919259-CQ-2	VALLEJO CALIF WATER REV		02/03/2021	PIPER JAFFRAY INC.	12/15/2021	Various	3,000,000	3,627,180	3,520,239	3,582,117		(45,063)		(45,063)			(61,878)	(61,878)	95,433	
931009-AH-7	WAKE FOREST UNIV		06/03/2021	WELLS FARGO	10/18/2021	WELLS FARGO	6,700,000	6,700,000	6,912,859	6,700,000							212,859	212,859	72,874	
95662M-W8-9	WEST VIRGINIA ST HSG DEV FD		01/01/2021	TRANSFER	08/01/2021	ASSIGNMENT OF SECURITIES	835,000	887,121	835,000	835,000		(52,121)		(52,121)					22,858	5,080
68608J-YY-1	WILLAMETTE UNIVERSITY		05/14/2021	PIPER JAFFRAY INC.	12/10/2021	Various	5,000,000	5,655,400	5,709,355	5,636,212		(19,188)		(19,188)			73,143	73,143	64,823	
97068L-AB-4	WILLIS-KNIGHTON MED CTR		02/03/2021	GOLDMAN, SACHS & CO.	11/03/2021	RBC DOMINION SECURITIES	7,500,000	7,500,000	7,577,468	7,500,000							77,468	77,468	169,214	
3199999. Subtotal - Bonds - U.S. Special Revenues							184,730,000	205,676,193	205,959,647	205,108,256		(567,937)		(567,937)			851,391	851,391	2,158,940	77,291
002824-BF-6	ABBOTT LABORATORIES		01/01/2021	TRANSFER	12/07/2021	JPMORGAN CHASE & CO.	9,643,000	11,296,229	10,609,807	11,038,826		(257,404)		(257,404)			(429,018)	(429,018)	370,653	31,139
002824-BG-4	ABBOTT LABORATORIES		01/01/2021	TRANSFER	04/01/2021	WELLS FARGO	1,011,000	1,390,650	1,260,121	1,371,274		(19,376)		(19,376)			(111,153)	(111,153)	16,808	4,135
00287Y-BC-2	ABBVIE INC		01/01/2021	TRANSFER	08/06/2021	MORGAN STANLEY	1,624,000	1,770,803	1,736,706	1,739,876		(30,927)		(30,927)			(3,171)	(3,171)	44,998	7,951
001055-BK-7	AFLAC INCORPORATED		03/03/2021	GOLDMAN, SACHS & CO.	10/08/2021	BARCLAYS	10,000,000	9,990,300	9,974,600	9,991,425		1,125		1,125			(16,825)	(16,825)	67,188	
01609W-AX-0	ALIBABA GROUP HOLDING LTD	D	02/04/2021	MORGAN STANLEY	12/17/2021	Various	15,000,000	14,975,850	14,395,950	14,976,442		592		592			(580,492)	(580,492)	86,417	
01741R-AL-6	ALLEGHENY TECHNOLOGIES INCORPORATE		09/09/2021	BANK OF AMERICA/MERRILL LYNCH	09/22/2021	BANK OF AMERICA/MERRILL LYNCH	4,000,000	4,000,000	4,045,000	4,000,000							45,000	45,000	5,417	
01741R-AM-4	ALLEGHENY TECHNOLOGIES INCORPORATE		09/09/2021	BANK OF AMERICA/MERRILL LYNCH	09/22/2021	BANK OF AMERICA/MERRILL LYNCH	6,200,000	6,200,000	6,275,040	6,200,000							75,040	75,040	5,856	
02209S-AS-2	ALTRIA GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/18/2021	TENDER OFFER	2,847,000	3,125,895	3,057,422	3,114,213		(11,682)		(11,682)			(56,791)	(56,791)	62,634	47,766
02209S-BL-6	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE	04/12/2021	Various	10,000,000	9,989,500	9,557,900	9,989,660		160		160			(431,760)	(431,760)	46,958	
02209S-BN-2	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE	12/13/2021	Various	15,000,000	14,889,750	13,984,750	14,890,980		1,230		1,230			(906,230)	(906,230)	335,056	
02209S-BP-7	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE	03/05/2021	MORGAN STANLEY	2,000,000	1,983,800	1,803,740	1,983,816		16		16			(180,076)	(180,076)	7,778	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00164V-AF-0	AMC NETWORKS INC		01/25/2021	JPMORGAN CHASE & CO.	06/15/2021	Various	4,135,000	4,135,000	4,155,700	4,135,000							20,700	20,700	31,524	
02344A-AA-6	AMCOR FINANCE (USA) INC		05/18/2021	BANK OF AMERICA/MERRILL LYNCH	10/08/2021	BARCLAYS	2,000,000	1,999,120	2,026,540	1,999,150		30		30			27,390	27,390	20,623	
025816-BS-7	AMERICAN EXPRESS COMPANY		01/01/2021	TRANSFER	06/24/2021	BANK OF AMERICA/MERRILL LYNCH	795,000	845,530	832,619	834,045		(11,485)		(11,485)			(1,426)	(1,426)	22,600	9,310
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATIO		01/01/2021	Various	12/02/2021	Various	3,977,000	4,537,533	4,411,974	4,475,641		(61,892)		(61,892)			(63,667)	(63,667)	115,616	21,144
03027X-BS-8	AMERICAN TOWER CORPORATION		09/23/2021	BARCLAYS	12/17/2021	GOLDMAN, SACHS & CO.	3,000,000	2,983,320	2,935,680	2,983,668		348		348			(47,988)	(47,988)	16,100	
032095-AL-5	AMPHENOL CORPORATION		09/07/2021	MUFG SECURITIES AMERICAS INC	12/17/2021	U.S. BANCORP	1,000,000	996,340	989,320	996,428		88		88			(7,108)	(7,108)	5,928	
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/01/2021	Various	06/29/2021	ASSIGNMENT OF SECURITIES	4,103,000	4,672,045	4,572,055	4,603,598		(68,447)		(68,447)			(500,598)	(500,598)	627,964	74,732
036752-AB-9	ANTHEM INC		01/01/2021	Various	11/02/2021	MORGAN STANLEY	2,081,000	2,399,749	2,286,853	2,362,499		(37,250)		(37,250)			(75,646)	(75,646)	70,260	6,330
00185A-AD-6	AON PLC		01/01/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,326,000	1,447,505	1,416,694	1,421,140		(26,365)		(26,365)			(4,446)	(4,446)	38,749	5,009
00185A-AF-1	AON PLC		01/01/2021	Various	06/14/2021	WELLS FARGO	3,513,000	3,830,726	3,801,031	3,781,666		(49,060)		(49,060)			19,364	19,364	62,161	5,806
037833-AL-4	APPLE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/26/2021	WELLS FARGO	1,349,000	1,704,321	1,556,274	1,702,259		(2,062)		(2,062)			(145,986)	(145,986)	17,024	8,223
037833-DP-2	APPLE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/11/2021	GOLDMAN, SACHS & CO.	10,288,000	11,108,213	10,860,939	11,097,046		(11,167)		(11,167)			(236,107)	(236,107)	97,450	69,158
04636N-AA-1	ASTRAZENECA FINANCE LLC	C	05/25/2021	JPMORGAN CHASE & CO.	09/30/2021	MORGAN STANLEY	15,000,000	14,981,100	14,991,150	14,982,387		1,287		1,287			8,763	8,763	63,000	
04636N-AE-3	ASTRAZENECA FINANCE LLC	C	05/25/2021	MORGAN STANLEY	09/30/2021	JPMORGAN CHASE & CO.	6,000,000	5,989,800	6,030,120	5,990,281		481		481			39,839	39,839	36,750	
04636N-AC-7	ASTRAZENECA PLC	D	05/25/2021	MORGAN STANLEY	12/10/2021	GOLDMAN, SACHS & CO.	18,000,000	17,998,380	17,784,540	17,998,672		292		292			(214,132)	(214,132)	68,600	
00206R-CN-0	AT&T INC		01/01/2021	TRANSFER	08/23/2021	GOLDMAN, SACHS & CO.	1,922,000	2,136,209	2,085,216	2,104,831		(31,378)		(31,378)			(19,615)	(19,615)	50,826	8,350
00206R-JZ-6	AT&T INC		12/09/2021	GOLDMAN, SACHS & CO.	12/16/2021	WELLS FARGO	10,000,000	10,371,900	10,264,300	10,371,621		(279)		(279)			(107,321)	(107,321)	18,472	11,667
052769-AH-9	AUTODESK INC		10/05/2021	MORGAN STANLEY	12/13/2021	Various	3,000,000	2,991,000	2,975,413	2,991,058		58		58			(15,644)	(15,644)	5,333	
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/11/2021	BANK OF AMERICA/MERRILL LYNCH	08/23/2021	Market Axess	2,000,000	1,993,960	2,037,460	1,994,189		229		229			43,271	43,271	9,539	
05329W-AS-1	AUTONATION INC		08/18/2021	Various	12/21/2021	Various	14,119,000	14,047,579	13,692,354	14,049,781		2,202		2,202			(357,426)	(357,426)	135,107	16,267
05348E-BH-1	AVALONBAY COMMUNITIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/17/2021	WELLS FARGO	3,404,000	3,660,992	3,548,568	3,657,842		(3,150)		(3,150)			(109,274)	(109,274)	49,575	38,456
058498-AX-4	BALL CORPORATION		09/09/2021	DEUTSCHE BANK AG	09/13/2021	MORGAN STANLEY	1,285,000	1,285,000	1,293,031	1,285,000							8,031	8,031	112	
06051G-HU-6	BANK OF AMERICA CORP		01/01/2021	TRANSFER	10/12/2021	BANK OF AMERICA/MERRILL LYNCH	676,000	832,334	765,266	826,984		(5,350)		(5,350)			(61,718)	(61,718)	26,878	5,207
06051G-JV-2	BANK OF AMERICA CORP		04/16/2021	BANK OF AMERICA/MERRILL LYNCH	04/16/2021	BANK OF AMERICA/MERRILL LYNCH	15,000,000	15,000,000	15,000,000	15,000,000										
06051G-KC-2	BANK OF AMERICA CORP		09/14/2021	BANK OF AMERICA/MERRILL LYNCH	10/08/2021	BARCLAYS	3,000,000	3,000,000	2,924,340	3,000,000							(75,660)	(75,660)	4,550	
06406H-CQ-0	BANK OF NEW YORK MELLON CORP/THE		01/01/2021	TRANSFER	12/09/2021	GOLDMAN, SACHS & CO.	4,640,000	5,397,698	5,066,694	5,251,814		(145,884)		(145,884)			(185,119)	(185,119)	196,008	21,892
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE		01/01/2021	TRANSFER	12/09/2021	GOLDMAN, SACHS & CO.	7,954,000	9,082,345	8,523,347	8,911,244		(171,101)		(171,101)			(387,897)	(387,897)	369,599	109,511
06738E-BR-5	BARCLAYS PLC	D	03/03/2021	BARCLAYS	11/10/2021	MORGAN STANLEY	2,000,000	2,000,000	1,998,820	2,000,000							(1,180)	(1,180)	36,301	
05531F-BE-2	BB&T CORP		01/01/2021	TRANSFER	10/01/2021	DEUTSCHE BANK AG	2,486,000	2,810,799	2,722,767	2,755,671		(55,128)		(55,128)			(32,904)	(32,904)	76,652	6,643
05531F-BF-9	BB&T CORP		01/01/2021	TRANSFER	09/23/2021	GOLDMAN, SACHS & CO.	1,259,000	1,383,083	1,345,670	1,351,920		(31,163)		(31,163)			(6,250)	(6,250)	38,163	3,279
075887-CL-1	BECTON DICKINSON AND COMPANY		02/08/2021	MORGAN STANLEY	10/08/2021	BARCLAYS	6,500,000	6,500,000	6,169,045	6,500,000							(330,955)	(330,955)	36,585	
097023-DD-4	BOEING CO		02/02/2021	BANK OF AMERICA/MERRILL LYNCH	08/24/2021	WELLS FARGO	10,000,000	10,000,000	10,025,900	10,000,000							25,900	25,900	65,482	
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		02/03/2021	TRANSFER	08/13/2021	ALLSTATE LIFE INSURANCE CO	2,000,000	1,895,600	1,888,233	1,896,659		1,059		1,059			(8,426)	(8,426)	40,656	10,450
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		12/02/2021	GOLDMAN, SACHS & CO.	12/16/2021	MORGAN STANLEY	4,000,000	4,035,160	4,056,361	4,035,112		(48)		(48)			21,249	21,249	61,577	57,460
110122-DB-1	BRISTOL-MYERS SQUIBB CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/23/2021	TENDER OFFER	1,216,000	1,333,120	1,273,030	1,328,160		(4,960)		(4,960)			(55,130)	(55,130)	12,000	5,632
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/09/2021	MIZUHO SECURITIES USA INC.	8,730,000	8,773,032	8,572,157	8,772,583		(449)		(449)			(200,427)	(200,427)	30,826	16,878
118230-AQ-4	BUCKEYE PARTNERS LP		02/26/2021	BARCLAYS	04/20/2021	BANK OF AMERICA/MERRILL LYNCH	2,740,000	2,729,725	2,726,300	2,729,946		221		221			(3,646)	(3,646)	42,390	27,358
118230-AR-2	BUCKEYE PARTNERS LP		02/26/2021	BARCLAYS	06/11/2021	Various	1,970,000	1,997,088	1,965,988	1,996,408		(679)		(679)			(30,421)	(30,421)	36,222	20,541
12189L-AN-1	BURLINGTN NORTH SANTA FE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	U.S. BANCORP	1,349,000	1,817,477	1,584,724	1,813,673		(3,804)		(3,804)			(228,949)	(228,949)	31,516	17,676
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC		01/01/2021	TRANSFER	08/23/2021	Jane Street Execution Services, LLC	1,521,000	1,722,174	1,687,321	1,702,561		(19,612)		(19,612)			(15,240)	(15,240)	34,328	2,197
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPANY	A	11/17/2021	GOLDMAN, SACHS & CO.	12/13/2021	GOLDMAN, SACHS & CO.	8,000,000	7,997,200	8,139,680	7,997,209		9		9			142,471	142,471	7,078	
13645R-BG-8	CANADIAN PACIFIC RAILWAY COMPANY	A	11/17/2021	GOLDMAN, SACHS & CO.	12/13/2021	GOLDMAN, SACHS & CO.	2,000,000	1,989,560	2,045,480	1,989,574		14		14			55,906	55,906	2,167	
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY	A	11/17/2021	BANK MONTREAL / NESBITT BURNS	12/14/2021	GOLDMAN, SACHS & CO.	13,500,000	13,403,340	13,828,950	13,403,414		74		74			425,536	425,536	16,017	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14040H-BT-1	CAPITAL ONE FINANCIAL CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	U.S. BANCORP	1,326,000	1,456,658	1,427,267	1,448,892		(7,766)		(7,766)			(21,626)	(21,626)	17,503	7,415
142339-AL-4	CARLISLE COMPANIES INCORPORATED		09/14/2021	JPMORGAN CHASE & CO.	12/30/2021	Various	8,000,000	7,961,600	7,718,950	7,961,820		220		220			(242,870)	(242,870)	11,806	
14448C-AR-5	CARRIER GLOBAL CORP		12/09/2021	GOLDMAN, SACHS & CO.	12/14/2021	JEFFERIES & COMPANY, INC.	5,000,000	5,258,500	5,211,950	5,258,411		(89)		(89)			(46,461)	(46,461)	33,301	31,894
15135B-AX-9	CENTENE CORPORATION		02/10/2021	BANK OF AMERICA/MERRILL LYNCH	06/18/2021	Various	8,635,000	8,635,000	8,297,900	8,635,000							(337,100)	(337,100)	45,380	
15135B-AZ-4	CENTENE CORPORATION		07/29/2021	JPMORGAN CHASE & CO.	07/30/2021	JPMORGAN CHASE & CO.	2,600,000	2,600,000	2,613,000	2,600,000							13,000	13,000		
808513-AX-3	CHARLES SCHWAB CORPORATION (THE)		01/01/2021	Various	12/10/2021	BANK OF AMERICA/MERRILL LYNCH	1,163,000	1,323,104	1,253,679	1,288,741		(34,362)		(34,362)			(35,062)	(35,062)	47,636	4,975
808513-BG-9	CHARLES SCHWAB CORPORATION (THE)		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/10/2021	GOLDMAN, SACHS & CO.	5,313,000	5,365,035	5,237,874	5,364,499		(536)		(536)			(126,625)	(126,625)	14,854	4,870
808513-BP-9	CHARLES SCHWAB CORPORATION (THE)		03/16/2021	CREDIT SUISSE	09/21/2021	BANK OF AMERICA/MERRILL LYNCH	3,000,000	2,994,930	3,084,720	2,995,278		348		348			89,442	89,442	30,833	
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		01/01/2021	Various	09/27/2021	BANK OF AMERICA/MERRILL LYNCH	1,326,000	1,540,080	1,491,326	1,505,957		(34,123)		(34,123)			(14,632)	(14,632)	77,011	28,563
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		01/01/2021	Various	05/18/2021	GOLDMAN, SACHS & CO.	3,314,000	3,493,763	3,446,229	3,449,530		(44,232)		(44,232)			(3,302)	(3,302)	122,048	64,928
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L		02/18/2021	MORGAN STANLEY	04/08/2021	DEUTSCHE BANK AG	2,000,000	1,893,360	1,839,240	1,893,471		111		111			(54,231)	(54,231)	27,378	19,250
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		05/18/2021	MORGAN STANLEY	06/17/2021	RBC DOMINION SECURITIES	3,000,000	2,867,340	3,042,390	2,867,453		113		113			174,937	174,937	6,500	325
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L		05/18/2021	MORGAN STANLEY	06/17/2021	RBC DOMINION SECURITIES	2,000,000	1,998,120	2,150,040	1,998,121		1		1			151,919	151,919	4,644	
166756-AS-5	CHEVRON USA INC		01/06/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,000,000	6,998,878	7,765,153	6,998,947		70		70			766,206	766,206	192,743	51,188
171239-AH-9	CHUBB INA HOLDINGS INC		11/15/2021	WELLS FARGO	12/13/2021	BNP CAPITAL MARKETS	5,000,000	4,995,900	5,087,200	4,995,906		6		6			91,294	91,294	10,688	
125523-CP-3	CIGNA CORP		03/01/2021	WELLS FARGO	10/08/2021	BARCLAYS	5,000,000	4,998,550	4,971,150	4,998,721		171		171			(27,571)	(27,571)	38,194	
191216-CP-3	COCA-COLA CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	BARCLAYS	1,011,000	1,306,215	1,169,252	1,303,384		(2,832)		(2,832)			(134,132)	(134,132)	20,736	11,121
20030N-CS-8	COMCAST CORPORATION		01/01/2021	TRANSFER	12/09/2021	Various	7,043,000	8,091,561	7,683,947	7,890,707		(200,854)		(200,854)			(206,760)	(206,760)	317,782	58,731
201723-AP-8	COMMERCIAL METALS COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	01/22/2021	CANTOR FITZGERALD	1,735,000	1,735,000	1,771,869	1,735,000							36,869	36,869		
21036P-BH-0	CONSTELLATION BRANDS INC		08/19/2021	Various	12/17/2021	Various	11,600,000	11,583,295	11,331,810	11,583,673		378		378			(251,863)	(251,863)	94,500	15,356
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		01/12/2021	JPMORGAN CHASE & CO.	01/19/2021	JPMORGAN CHASE & CO.	3,200,000	3,200,000	3,260,000	3,200,000							60,000	60,000	267	
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		01/01/2021	TRANSFER	09/08/2021	Jane Street Execution Services, LLC	1,906,000	2,070,735	2,031,644	2,040,035		(30,700)		(30,700)			(8,392)	(8,392)	62,517	20,331
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		01/01/2021	TRANSFER	08/11/2021	Various	4,640,000	4,936,015	4,862,314	4,865,022		(70,992)		(70,992)			(2,708)	(2,708)	156,911	67,396
126650-CU-2	CVS HEALTH CORP		01/01/2021	Various	09/16/2021	WELLS FARGO	2,512,000	2,757,057	2,690,980	2,725,273		(31,783)		(31,783)			(34,293)	(34,293)	57,977	6,018
25278X-AQ-2	DIAMONDBACK ENERGY INC		03/18/2021	CREDIT SUISSE	06/17/2021	Various	5,000,000	4,983,450	5,622,520	4,983,511		61		61			639,009	639,009	49,744	
256746-AJ-7	DOLLAR TREE INC		11/29/2021	BANK OF AMERICA/MERRILL LYNCH	12/13/2021	RBC DOMINION SECURITIES	20,000,000	19,946,000	20,118,000	19,946,184		184		184			171,816	171,816	20,611	
256746-AK-4	DOLLAR TREE INC		11/29/2021	JPMORGAN CHASE & CO.	12/21/2021	Various	3,500,000	3,496,045	3,593,140	3,496,048		3		3			97,092	97,092	4,969	
26442C-AM-6	DUKE ENERGY CAROLINAS		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/24/2021	CREDIT SUISSE	1,011,000	1,287,734	1,161,568	1,285,278		(2,456)		(2,456)			(123,709)	(123,709)	12,055	1,910
26441C-AN-5	DUKE ENERGY CORP		01/01/2021	TRANSFER	08/26/2021	BARCLAYS	3,314,000	3,648,607	3,551,945	3,581,632		(66,975)		(66,975)			(29,687)	(29,687)	108,741	26,236
26441C-AS-4	DUKE ENERGY CORP		01/01/2021	Various	09/21/2021	WELLS FARGO	3,394,000	3,698,094	3,596,690	3,660,018		(38,077)		(38,077)			(63,328)	(63,328)	95,437	29,980
26441C-BM-6	DUKE ENERGY CORP		12/06/2021	MORGAN STANLEY	12/14/2021	BNP CAPITAL MARKETS	5,000,000	5,113,150	5,080,000	5,113,054		(96)		(96)			(33,054)	(33,054)	85,250	81,583
29261A-AA-8	ENCOMPASS HEALTH CORP		07/28/2021	JEFFERIES & COMPANY, INC.	09/13/2021	FLOW TRADERS BV	850,000	881,875	889,313	880,794		(1,081)		(1,081)			8,519	8,519	23,800	19,019
29261A-AE-0	ENCOMPASS HEALTH CORP		07/28/2021	DEUTSCHE BANK AG	09/13/2021	MORGAN STANLEY	1,700,000	1,836,000	1,819,000	1,833,606		(2,394)		(2,394)			(14,606)	(14,606)	35,818	25,990
30231G-AY-8	EXXON MOBIL CORP		01/01/2021	TRANSFER	10/13/2021	DEUTSCHE BANK AG	1,011,000	1,097,375	1,043,392	1,094,344		(3,031)		(3,031)			(50,952)	(50,952)	35,242	11,355
31428X-AY-2	FEDEX CORP		01/01/2021	TRANSFER	05/20/2021	ASSIGNMENT OF SECURITIES	1,210,000	1,340,151	1,321,958	1,323,706		(16,445)		(16,445)			(113,706)	(113,706)	152,964	22,318
31428X-BC-9	FEDEX CORP		01/01/2021	Various	05/20/2021	ASSIGNMENT OF SECURITIES	1,367,000	1,500,202	1,500,173	1,487,781		(12,420)		(12,420)			(120,781)	(120,781)	168,289	18,227
31428X-CE-4	FEDEX CORP		12/09/2021	GOLDMAN, SACHS & CO.	12/17/2021	JEFFERIES & COMPANY, INC.	5,000,000	5,190,400	5,122,450	5,190,232		(168)		(168)			(67,782)	(67,782)	16,250	12,639
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/10/2021	ASSIGNMENT OF SECURITIES	1,006,000	1,181,041	1,086,037	1,177,284		(3,757)		(3,757)			(91,247)	(91,247)	11,422	4,192
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		02/23/2021	JPMORGAN CHASE & CO.	10/08/2021	BARCLAYS	4,000,000	3,994,000	3,948,200	3,994,719		719		719			(46,519)	(46,519)	28,239	
337738-AQ-1	FISERV INC		01/01/2021	TRANSFER	09/15/2021	Various	2,207,000	2,403,856	2,350,836	2,353,902		(49,954)		(49,954)			(3,065)	(3,065)	79,814	20,967
341081-FF-9	FLORIDA POWER & LIGHT		01/01/2021	TRANSFER	09/20/2021	JPMORGAN CHASE & CO.	1,011,000	1,282,692	1,254,469	1,275,257		(7,435)		(7,435)			(20,788)	(20,788)	47,612	17,377
343498-AC-5	FLOWERS FOODS INC		03/02/2021	DEUTSCHE BANK AG	03/23/2021	BARCLAYS	7,000,000	6,965,980	6,857,690	6,966,114		134		134			(108,424)	(108,424)	7,467	
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	RBC DOMINION SECURITIES	2,661,000	2,961,147	2,616,242	2,959,578		(1,569)		(1,569)			(343,336)	(343,336)	64,160	42,687

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
345370-CV-0	FORD MOTOR COMPANY		11/22/2021	SEIBERT, BRANFORD INC.	11/22/2021	Various	1,400,000	1,554,000	1,481,116	1,528,642		(25,358)		(25,358)			(47,526)	(47,526)	69,747	36,031
345370-CW-8	FORD MOTOR COMPANY		11/22/2021	CREDIT SUISSE	11/22/2021	Various	9,225,000	11,323,688	10,847,401	11,109,878		(213,810)		(213,810)			(262,477)	(262,477)	484,313	145,294
345370-DA-5	FORD MOTOR COMPANY		11/08/2021	MORGAN STANLEY	12/14/2021	GOLDMAN, SACHS & CO.	2,000,000	2,000,000	2,037,500	2,000,000							37,500	37,500	6,139	
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		02/10/2021	LOOP CAPITAL MARKETS	04/15/2021	BANK OF AMERICA/MERRILL LYNCH	3,300,000	3,300,000	3,221,625	3,300,000							(78,375)	(78,375)	16,748	
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		06/22/2021	BNP CAPITAL MARKETS	06/22/2021	STIFEL CAPITAL MARKETS	3,275,000	3,275,000	3,283,188	3,275,000							8,188	8,188		
361448-BG-7	GATX CORPORATION		02/01/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	5,000,000	4,962,400	4,778,702	4,963,845		1,445		1,445			(185,143)	(185,143)	41,642	
36166N-AJ-2	GE CAPITAL FUNDING LLC (US)		05/12/2021	EXCHANGE	12/01/2021	ASSIGNMENT OF SECURITIES	4,500,000	4,710,773	5,122,845	4,699,780		(10,993)		(10,993)			423,065	423,065	206,800	97,350
369550-BH-0	GENERAL DYNAMICS CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	U.S. BANCORP	1,349,000	1,756,002	1,576,118	1,751,981		(4,022)		(4,022)			(175,863)	(175,863)	27,551	14,333
370334-CE-2	GENERAL MILLS INC		01/01/2021	TRANSFER	06/09/2021	DEUTSCHE BANK AG	2,651,000	2,887,161	2,848,897	2,849,815		(37,347)		(37,347)			(917)	(917)	63,757	20,162
37045X-DL-7	GENERAL MOTORS FINANCIAL CO INC		06/07/2021	BARCLAYS	12/27/2021	Various	15,000,000	14,973,900	14,943,150	14,975,139		1,239		1,239			(31,989)	(31,989)	219,000	
37940X-AH-5	GLOBAL PAYMENTS INC		11/16/2021	BANK OF AMERICA/MERRILL LYNCH	12/14/2021	GOLDMAN, SACHS & CO.	7,000,000	6,978,930	7,108,885	6,979,052		122		122			129,833	129,833	13,533	
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE		01/20/2021	Various	08/20/2021	Various	8,200,000	8,200,000	7,903,967	8,200,000							(296,033)	(296,033)	63,351	
38141G-YJ-7	GOLDMAN SACHS GROUP INC/THE		07/14/2021	GOLDMAN, SACHS & CO.	12/21/2021	GOLDMAN, SACHS & CO.	10,000,000	10,000,000	9,820,300	10,000,000							(179,700)	(179,700)	100,616	
40414L-AL-3	HCP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	01/28/2021	TENDER OFFER	2,005,000	2,218,125	2,229,961	2,213,788		(4,338)		(4,338)			16,173	16,173	35,178	29,351
40414L-AN-9	HCP INC		01/01/2021	Various	05/17/2021	TENDER OFFER	1,690,000	1,917,858	1,834,833	1,898,434		(19,424)		(19,424)			(63,601)	(63,601)	31,547	5,633
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO		01/01/2021	Various	09/10/2021	BARCLAYS	1,989,000	2,112,679	2,060,286	2,064,325		(48,354)		(48,354)			(4,039)	(4,039)	79,980	18,476
431571-AE-8	HILLENBRAND INC		02/24/2021	HSBC SECURITIES, INC.	06/14/2021	Various	4,965,000	4,965,000	4,941,394	4,965,000							(23,606)	(23,606)	44,138	
437076-BC-5	HOME DEPOT INC		01/01/2021	TRANSFER	05/17/2021	BNP CAPITAL MARKETS	1,402,000	1,537,340	1,520,609	1,520,862		(16,478)		(16,478)			(252)	(252)	40,015	19,862
437076-BK-7	HOME DEPOT INC		01/01/2021	TRANSFER	08/23/2021	SUSQUEHANNA FINANCIAL GROUP LLLP	1,326,000	1,493,216	1,450,830	1,470,413		(22,804)		(22,804)			(19,583)	(19,583)	41,953	13,080
437076-CA-8	HOME DEPOT INC		01/01/2021	TRANSFER	10/07/2021	GOLDMAN, SACHS & CO.	9,482,000	10,405,377	10,039,596	10,294,678		(110,699)		(110,699)			(255,082)	(255,082)	233,339	50,044
440452-AH-3	HORMEL FOODS CORPORATION		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	10/14/2021	Various	5,000,000	4,987,850	5,006,439	4,988,445		595		595			17,994	17,994	30,842	
443201-AA-6	HOWMET AEROSPACE INC		07/27/2021	JPMORGAN CHASE & CO.	10/14/2021	Various	9,450,000	11,009,250	10,641,758	10,971,186		(38,064)		(38,064)			(329,428)	(329,428)	220,950	158,813
404280-CC-1	HSBC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	01/20/2021	HSBC SECURITIES, INC.	5,508,000	6,360,363	6,289,640	6,354,895		(5,468)		(5,468)			(65,255)	(65,255)	36,472	23,707
404280-BF-5	HSBC HOLDINGS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	01/20/2021	GOLDMAN, SACHS & CO.	2,022,000	2,066,970	2,066,100	2,064,379		(2,591)		(2,591)			1,720	1,720	29,322	26,196
404280-CT-4	HSBC HOLDINGS PLC	D	05/17/2021	HSBC SECURITIES, INC.	12/21/2021	MORGAN STANLEY	2,000,000	2,000,000	2,008,560	2,000,000							8,560	8,560	32,558	
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE	04/16/2021	CANTOR FITZGERALD	4,000,000	3,999,850	4,525,920	3,999,854		4		4			526,066	526,066	78,400	30,333
458140-AU-4	INTEL CORPORATION		01/01/2021	TRANSFER	11/02/2021	WELLS FARGO	683,000	745,350	721,767	735,792		(9,558)		(9,558)			(14,025)	(14,025)	17,018	2,072
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	TRANSFER	10/01/2021	BNP CAPITAL MARKETS	1,359,000	1,542,165	1,493,120	1,515,459		(26,706)		(26,706)			(22,340)	(22,340)	52,876	17,191
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	Various	09/30/2021	Various	3,314,000	3,744,681	3,616,485	3,685,030		(59,651)		(59,651)			(68,545)	(68,545)	96,907	13,974
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	TRANSFER	09/27/2021	JPMORGAN CHASE & CO.	7,590,000	8,782,204	8,419,967	8,682,116		(100,088)		(100,088)			(262,150)	(262,150)	231,706	33,944
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	GOLDMAN, SACHS & CO.	1,349,000	1,707,965	1,522,508	1,704,350		(3,615)		(3,615)			(181,842)	(181,842)	20,061	7,153
24422E-TC-3	JOHN DEERE CAPITAL CORP		01/01/2021	TRANSFER	05/27/2021	TD SECURITIES	663,000	746,508	733,371	739,201		(7,307)		(7,307)			(5,830)	(5,830)	16,280	6,888
46647P-AJ-5	JPMORGAN CHASE & CO		01/01/2021	TRANSFER	10/12/2021	GOLDMAN, SACHS & CO.	676,000	823,244	760,189	817,438		(5,806)		(5,806)			(57,249)	(57,249)	32,074	11,445
46647P-AS-5	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	01/28/2021	JPMORGAN CHASE & CO.	9,280,000	9,407,826	9,394,701	9,384,863		(22,963)		(22,963)			9,838	9,838	38,951	11,776
46647P-BW-5	JPMORGAN CHASE & CO		01/28/2021	Various	08/20/2021	Various	16,000,000	16,000,000	15,780,228	16,000,000							(219,772)	(219,772)	62,885	
489399-AL-9	KENNEDY-WILSON INC		01/28/2021	BANK OF AMERICA/MERRILL LYNCH	02/03/2021	Various	2,070,000	2,070,000	2,097,925	2,070,000							27,925	27,925		
489399-AM-7	KENNEDY-WILSON INC		03/01/2021	BANK OF AMERICA/MERRILL LYNCH	09/13/2021	Various	2,575,000	2,592,500	2,640,969	2,591,581		(919)		(919)			49,388	49,388	26,007	4,132
49456B-AT-8	KINDER MORGAN INC		02/08/2021	Various	04/09/2021	MORGAN STANLEY	5,500,000	5,485,920	5,244,855	5,485,965		45		45			(241,110)	(241,110)	34,100	
50077L-BC-9	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE	11/18/2021	STIFEL CAPITAL MARKETS	4,500,000	4,500,000	4,854,375	4,500,000							354,375	354,375	177,766	32,453
50077L-BF-2	KRAFT HEINZ FOODS CO		03/09/2021	Various	12/06/2021	Various	9,785,000	11,066,081	11,279,117	10,996,549		(69,532)		(69,532)			170,518	170,518	376,702	119,348
512807-AN-8	LAM RESEARCH CORPORATION		01/01/2021	TRANSFER	12/09/2021	GOLDMAN, SACHS & CO.	2,476,000	2,783,277	2,659,546	2,714,753		(68,524)		(68,524)			(55,207)	(55,207)	117,087	27,704
521865-BC-8	LEAR CORPORATION		11/04/2021	BANK OF AMERICA/MERRILL LYNCH	12/21/2021	BANK OF AMERICA/MERRILL LYNCH	1,000,000	997,820	983,200	997,843		23		23			(14,643)	(14,643)	3,250	
521865-BD-6	LEAR CORPORATION		11/04/2021	BANK OF AMERICA/MERRILL LYNCH	12/15/2021	BANK OF AMERICA/MERRILL LYNCH	3,000,000	2,995,350	2,971,710	2,995,359		9		9			(23,649)	(23,649)	11,538	
539830-BH-1	LOCKHEED MARTIN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/19/2021	MORGAN STANLEY	6,473,000	7,352,704	7,265,036	7,327,956		(24,749)		(24,749)			(62,920)	(62,920)	139,152	105,959

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
548661-EE-3	LOWES COMPANIES INC		12/09/2021	GOLDMAN, SACHS & CO.	12/14/2021	MUFG SECURITIES AMERICAS INC	5,000,000	4,950,350	4,942,950	4,950,366		16		16			(7,416)	(7,416)	33,444	32,278
548661-DD-6	LOWES COMPANY INC		01/01/2021	TRANSFER	07/01/2021	ALLSTATE LIFE INSURANCE CO	3,149,000	3,421,398	3,373,545	3,385,082		(36,316)		(36,316)			(11,537)	(11,537)	28,975	28,975
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		12/09/2021	GOLDMAN, SACHS & CO.	12/14/2021	BNP CAPITAL MARKETS	5,000,000	5,227,900	5,212,800	5,227,822		(78)		(78)			(15,022)	(15,022)	35,156	33,750
57636Q-AB-0	MASTERCARD INC		01/01/2021	TRANSFER	08/23/2021	BANK OF AMERICA/MERRILL LYNCH	1,989,000	2,179,491	2,135,032	2,141,594		(37,897)		(37,897)			(6,562)	(6,562)	60,416	16,782
57636Q-AN-4	MASTERCARD INC		01/01/2021	TRANSFER	12/07/2021	BNP CAPITAL MARKETS	991,000	1,051,499	1,015,676	1,037,998		(13,501)		(13,501)			(22,322)	(22,322)	25,105	6,497
581557-BE-4	MCKESSON CORP		01/01/2021	TRANSFER	07/21/2021	ASSIGNMENT OF SECURITIES	1,326,000	1,455,385	1,361,656	1,432,949		(22,436)		(22,436)			(71,293)	(71,293)	43,064	14,821
58933Y-BA-2	MERCK & CO INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/17/2021	WELLS FARGO	6,211,000	6,426,942	6,069,638	6,425,703		(1,239)		(1,239)			(356,065)	(356,065)	22,299	2,838
58933Y-BE-4	MERCK & CO INC		12/07/2021	BANK OF AMERICA/MERRILL LYNCH	12/13/2021	DEUTSCHE BANK AG	10,000,000	9,979,400	10,031,600	9,979,426		26		26			52,174	52,174	2,986	
59156R-BB-3	METLIFE INC		01/01/2021	TRANSFER	08/23/2021	Market Axess	1,989,000	2,203,376	2,149,990	2,152,064		(51,312)		(51,312)			(2,074)	(2,074)	60,333	3,861
595112-BT-9	MICRON TECHNOLOGY INC		12/09/2021	GOLDMAN, SACHS & CO.	12/14/2021	BNP CAPITAL MARKETS	5,000,000	5,106,700	5,119,750	5,106,668		(32)		(32)			13,082	13,082	21,038	19,635
594918-BY-9	MICROSOFT CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/12/2021	RBC DOMINION SECURITIES	1,839,000	2,098,401	2,085,408	2,093,116		(5,285)		(5,285)			(7,708)	(7,708)	32,198	24,443
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/24/2021	Various	12,061,000	13,030,097	12,111,090	13,007,332		(22,765)		(22,765)			(896,242)	(896,242)	204,980	108,024
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/12/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	18,000,000	18,000,000	17,655,480	18,000,000							(344,520)	(344,520)	109,967	
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	10/05/2021	MUFG SECURITIES AMERICAS INC	10/12/2021	BANK OF AMERICA/MERRILL LYNCH	10,000,000	10,000,000	9,953,500	10,000,000							(46,500)	(46,500)	693	
61747Y-EC-5	MORGAN STANLEY		07/15/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	17,000,000	17,000,000	16,674,280	17,000,000							(325,720)	(325,720)	102,102	
61747Y-EF-8	MORGAN STANLEY		09/13/2021	MORGAN STANLEY	10/12/2021	Various	3,000,000	3,000,000	2,908,090	3,000,000							(91,910)	(91,910)	5,658	
55336V-BH-2	MPLX LP		01/01/2021	TRANSFER	09/03/2021	ASSIGNMENT OF SECURITIES	2,177,000	2,177,369	2,177,000	2,177,000		(369)		(369)					20,753	1,850
55342U-AH-7	MPT OPER PARTNERSP/FINL		02/23/2021	STIFEL CAPITAL MARKETS	08/03/2021	JPMORGAN CHASE & CO.	1,326,000	1,410,533	1,403,903	1,396,796		(13,736)		(13,736)			7,106	7,106	53,408	23,942
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT		09/08/2021	JEFFERIES & COMPANY, INC.	11/15/2021	MORGAN STANLEY	1,000,000	1,028,750	1,000,000	1,028,001		(749)		(749)			(28,001)	(28,001)	23,528	17,014
626717-AN-2	MURPHY OIL CORPORATION		03/02/2021	BANK OF AMERICA/MERRILL LYNCH	03/24/2021	BARCLAYS	3,300,000	3,300,000	3,209,250	3,300,000							(90,750)	(90,750)	12,272	
651639-AZ-9	NEWMONT CORPORATION		12/06/2021	JPMORGAN CHASE & CO.	12/13/2021	Various	19,000,000	18,980,620	19,011,115	18,980,620							30,495	30,495		
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		12/08/2021	CREDIT SUISSE	12/13/2021	Various	6,000,000	5,998,320	6,035,604	5,998,321		1		1			37,283	37,283	813	
655844-BP-2	NORFOLK SOUTHERN CORP		01/01/2021	Various	08/12/2021	MORGAN STANLEY	3,145,000	3,431,974	3,359,520	3,373,515		(58,459)		(58,459)			(13,995)	(13,995)	131,509	55,832
666807-BG-6	NORTHROP GRUMMAN CORP		01/01/2021	TRANSFER	03/30/2021	MORGAN STANLEY	3,105,000	3,337,287	3,306,701	3,314,893		(22,394)		(22,394)			(8,192)	(8,192)	67,275	42,047
67066G-AG-9	NVIDIA CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/02/2021	Various	1,011,000	1,214,128	1,105,379	1,212,593		(1,535)		(1,535)			(107,214)	(107,214)	34,289	8,846
68233J-AT-1	ONCOR ELECTRIC DELIVERY		01/01/2021	Various	10/13/2021	MORGAN STANLEY	1,011,000	1,338,791	1,268,502	1,328,980		(9,811)		(9,811)			(60,479)	(60,479)	40,123	3,833
682691-AB-6	ONEMAIN FINANCE CORP		06/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	08/06/2021	GOLDMAN, SACHS & CO.	1,635,000	1,635,000	1,641,131	1,635,000							6,131	6,131	7,630	
68389X-BW-4	ORACLE CORPORATION		01/01/2021	TRANSFER	04/19/2021	WELLS FARGO	1,349,000	1,579,931	1,365,175	1,576,957		(2,975)		(2,975)			(211,782)	(211,782)	26,980	12,141
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	07/26/2021	BANK OF AMERICA/MERRILL LYNCH	1,835,000	1,835,000	1,860,231	1,835,000							25,231	25,231	8,071	
714046-AN-9	PERKINELMER INC		09/08/2021	GOLDMAN, SACHS & CO.	12/17/2021	Various	10,000,000	9,969,700	9,761,660	9,970,358		658		658			(208,698)	(208,698)	54,625	
723787-AR-8	PIONEER NATURAL RESOURCES COMPANY		01/14/2021	BANK OF AMERICA/MERRILL LYNCH	01/15/2021	Jane Street Execution Services, LLC	9,700,000	9,674,974	9,718,818	9,674,974							43,844	43,844		
723787-AU-1	PIONEER NATURAL RESOURCES COMPANY		05/10/2021	GOLDMAN, SACHS & CO.	09/13/2021	Various	5,000,000	4,999,700	5,003,400	4,999,733		33		33			3,667	3,667	6,065	
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		01/01/2021	TRANSFER	08/30/2021	ASSIGNMENT OF SECURITIES	3,049,000	3,356,011	3,292,371	3,295,961		(60,050)		(60,050)			(246,961)	(246,961)	327,854	13,636
747525-BN-2	QUALCOMM INCORPORATED		01/07/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	6,260,000	6,075,658	6,176,070	6,090,035		14,377		14,377			86,035	86,035	60,217	10,625
747525-BP-7	QUALCOMM INCORPORATED		01/07/2021	EXCHANGE	02/11/2021	GOLDMAN, SACHS & CO.	24,264,000	22,890,109	23,875,211	22,900,932		10,824		10,824			974,279	974,279	92,891	52,269
756109-AW-4	REALTY INCOME CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/17/2021	WELLS FARGO	3,221,000	3,609,739	3,542,713	3,604,020		(5,719)		(5,719)			(61,306)	(61,306)	18,610	4,653
775109-AY-7	ROGERS COMMUNICATIONS INC	A	01/01/2021	TRANSFER	08/26/2021	BANK MONTREAL / NESBITT BURNS	4,096,000	4,478,932	4,357,161	4,387,129		(91,802)		(91,802)			(29,969)	(29,969)	153,475	41,984
78013X-W2-0	ROYAL BANK OF CANADA	A	01/01/2021	TRANSFER	05/10/2021	WELLS FARGO	6,009,000	6,551,719	6,478,724	6,480,547		(71,172)		(71,172)			(1,823)	(1,823)	134,017	53,113
78016E-ZT-7	ROYAL BANK OF CANADA	A	07/07/2021	RBC DOMINION SECURITIES	12/09/2021	GOLDMAN, SACHS & CO.	15,000,000	14,994,900	14,634,900	14,995,311		411		411			(360,411)	(360,411)	71,396	
78081B-AG-8	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE	08/12/2021	Various	17,500,000	17,417,570	17,556,793	17,418,769		1,200		1,200			138,024	138,024	59,792	55,781
78081B-AK-9	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE	10/08/2021	BARCLAYS	4,500,000	4,407,530	4,349,565	4,409,255		1,725		1,725			(59,690)	(59,690)	60,775	42,075

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78081B-AL-7	ROYALTY PHARMA PLC		08/05/2021	EXCHANGE	08/20/2021	ALLSTATE LIFE INSURANCE CO	1,000,000	956,991	1,014,545	957,056		65		65			57,489	57,489	15,400	14,025
78355H-KH-1	RYDER SYSTEM INC		01/01/2021	TRANSFER	05/17/2021	BANK MONTREAL / NESBITT BURNS	1,210,000	1,302,345	1,285,528	1,287,919		(14,426)		(14,426)			(2,391)	(2,391)	20,167	2,773
78409V-AM-6	S&P GLOBAL INC		01/01/2021	TRANSFER	12/09/2021	GOLDMAN, SACHS & CO.	1,989,000	2,201,039	2,102,850	2,168,731		(32,309)		(32,309)			(65,880)	(65,880)	81,657	25,915
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	D	01/01/2021	TRANSFER	12/07/2021	MORGAN STANLEY	1,790,000	1,984,088	1,904,220	1,942,817		(41,271)		(41,271)			(38,597)	(38,597)	62,700	8,080
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE		01/01/2021	TRANSFER	08/24/2021	WELLS FARGO	1,846,000	1,957,552	1,925,710	1,931,034		(26,517)		(26,517)			(5,324)	(5,324)	49,092	14,448
83088M-AJ-1	SKYWORKS SOLUTIONS INC.		05/12/2021	JPMORGAN CHASE & CO.	08/20/2021	ALLSTATE LIFE INSURANCE CO	8,000,000	7,997,600	8,020,343	7,997,876		276		276			22,467	22,467	16,800	
78454L-AW-0	SM ENERGY CO		06/09/2021	BANK OF AMERICA/MERRILL LYNCH	06/14/2021	BANK OF AMERICA/MERRILL LYNCH	2,100,000	2,100,000	2,126,250	2,100,000							26,250	26,250		
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		08/16/2021	BANK OF AMERICA/MERRILL LYNCH	08/26/2021	BANK OF AMERICA/MERRILL LYNCH	3,505,000	3,505,000	3,592,625	3,505,000							87,625	87,625		
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	MORGAN STANLEY	6,065,000	6,321,541	5,879,896	6,315,779		(5,762)		(5,762)			(435,883)	(435,883)	91,865	62,080
86562M-CC-2	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,000,000	3,000,000	2,993,131	3,000,000							(6,869)	(6,869)	9,076	
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	SMBC Nikko Securities America, Inc	03/25/2021	THE ALLSTATE CORPORATION	10,000,000	10,000,000	10,000,000	10,000,000									19,223	
871829-BQ-9	SYSCO CORPORATION		12/01/2021	JPMORGAN CHASE & CO.	12/13/2021	HSBC SECURITIES, INC.	10,000,000	9,957,800	10,073,700	9,957,810		10		10			115,890	115,890	681	
871829-BR-7	SYSCO CORPORATION		12/01/2021	JPMORGAN CHASE & CO.	12/13/2021	HSBC SECURITIES, INC.	1,000,000	993,080	994,040	993,080							960	960	88	
883556-BF-8	THERMO FISHER SCIENTIFIC INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	01/15/2021	CALLED @ 111.249	1,588,000	1,750,985	1,766,634	1,748,956		(2,029)		(2,029)			(160,956)	(160,956)	208,656	27,459
883556-CK-6	THERMO FISHER SCIENTIFIC INC		08/09/2021	MORGAN STANLEY	09/10/2021	BARCLAYS	2,000,000	1,999,040	2,017,060	1,999,047		7		7			18,013	18,013	2,042	
87264A-BL-8	T-MOBILE USA INC		12/09/2021	GOLDMAN, SACHS & CO.	12/17/2021	Various	10,000,000	9,744,200	9,636,607	9,744,406		206		206			(107,799)	(107,799)	104,723	98,333
87264A-BN-4	T-MOBILE USA INC		05/26/2021	EXCHANGE	07/01/2021	ALLSTATE LIFE INSURANCE CO	4,000,000	3,991,823	3,993,400	3,991,838		16		16			1,562	1,562	49,867	37,033
87264A-BR-5	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK AG	10/14/2021	Various	1,740,000	1,740,000	1,747,344	1,740,000							7,344	7,344	16,269	
87264A-BY-0	T-MOBILE USA INC		05/26/2021	EXCHANGE	08/20/2021	Various	7,700,000	7,680,493	7,829,320	7,680,517		24		24			148,803	148,803	37,620	8,470
89114Q-C4-8	TORONTO-DOMINION BANK/THE	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	01/20/2021	Various	12,926,000	13,988,296	13,961,097	13,964,380		(23,915)		(23,915)			(3,283)	(3,283)	229,653	203,585
89114Q-CB-2	TORONTO-DOMINION BANK/THE	A	01/01/2021	TRANSFER	08/19/2021	TD SECURITIES	683,000	741,745	729,055	729,975		(11,770)		(11,770)			(920)	(920)	21,088	6,783
89114Q-CD-8	TORONTO-DOMINION BANK/THE	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	01/26/2021	BANK MONTREAL / NESBITT BURNS	2,880,000	2,969,574	2,966,112	2,966,076		(3,498)		(3,498)			36	36	8,664	4,560
89114Q-CP-1	TORONTO-DOMINION BANK/THE	A	01/04/2021	TD SECURITIES	02/12/2021	RBC DOMINION SECURITIES	10,000,000	9,985,300	9,969,400	9,985,629		329		329			(16,229)	(16,229)	8,542	
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/22/2021	BANK OF AMERICA/MERRILL LYNCH	6,629,000	7,172,289	6,312,598	7,167,404		(4,885)		(4,885)			(854,807)	(854,807)	46,736	1,100
892331-AC-3	TOYOTA MOTOR CORPORATION	D	01/01/2021	TRANSFER	10/01/2021	BARCLAYS	5,966,000	6,429,225	6,295,562	6,291,546		(137,680)		(137,680)			4,016	4,016	246,473	91,223
89788M-AE-2	TRUIST FINANCIAL CORP		06/02/2021	SUNTRUST INVESTMENT SERVICES, INC.	10/06/2021	TRUIST BANK	2,500,000	2,500,000	2,496,700	2,500,000							(3,300)	(3,300)	15,856	
872898-AA-9	TSMC ARIZONA CORP	C	10/20/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	17,000,000	16,995,920	16,947,810	16,996,025		105		105			(48,215)	(48,215)	39,667	
907818-EU-8	UNION PACIFIC CORPORATION		01/01/2021	TRANSFER	08/26/2021	Various	4,415,000	4,733,188	4,680,685	4,686,597		(46,591)		(46,591)			(5,912)	(5,912)	65,264	9,872
912909-AU-2	UNITED STATES STEEL CORP		02/08/2021	CREDIT SUISSE	02/09/2021	MORGAN STANLEY	3,000,000	3,000,000	3,007,500	3,000,000							7,500	7,500		
91324P-DK-5	UNITEDHEALTH GROUP INC		01/01/2021	TRANSFER	09/21/2021	MORGAN STANLEY	2,277,000	2,707,294	2,606,573	2,666,937		(40,357)		(40,357)			(60,364)	(60,364)	67,696	3,896
91324P-DP-4	UNITEDHEALTH GROUP INC		01/01/2021	TRANSFER	09/27/2021	WELLS FARGO	6,115,000	7,333,350	6,993,848	7,224,308		(109,043)		(109,043)			(230,460)	(230,460)	186,932	10,531
91324P-DX-7	UNITEDHEALTH GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/08/2021	U.S. BANCORP	2,419,000	2,565,806	2,485,958	2,564,208		(1,598)		(1,598)			(78,250)	(78,250)	11,423	6,182
91324P-BU-5	UNITEDHEALTH GROUP INCORPORATED		01/01/2021	TRANSFER	04/08/2021	JPMORGAN CHASE & CO.	676,000	924,268	838,051	921,590		(2,678)		(2,678)			(83,539)	(83,539)	12,767	3,995
91913Y-AS-9	VALERO ENERGY CORPORATION		01/01/2021	Various	12/06/2021	ASSIGNMENT OF SECURITIES	2,320,000	2,538,238	2,423,147	2,490,996		(47,242)		(47,242)			(67,849)	(67,849)	103,733	24,934
92343V-BY-9	VERIZON COMMUNICATIONS INC		01/01/2021	TRANSFER	09/20/2021	EXCHANGE	464,000	513,444	502,414	502,456		(10,988)		(10,988)			(43)	(43)	19,523	5,670
92343V-EN-0	VERIZON COMMUNICATIONS INC		01/01/2021	TRANSFER	09/07/2021	MORGAN STANLEY	4,464,000	4,957,875	4,843,619	4,876,263		(81,612)		(81,612)			(32,645)	(32,645)	160,752	56,933
92343V-GC-2	VERIZON COMMUNICATIONS INC		03/11/2021	JPMORGAN CHASE & CO.	04/08/2021	Various	4,000,000	3,959,560	4,000,340	3,959,585		25		25			40,755	40,755	8,222	
92343V-GG-3	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY	09/20/2021	EXCHANGE	5,000,000	4,990,150	4,991,098	4,991,093		943		943			5	5	35,847	
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY	04/07/2021	GOLDMAN, SACHS & CO.	3,000,000	2,987,670	3,013,140	2,987,721		51		51			25,419	25,419	3,613	
92343V-GK-4	VERIZON COMMUNICATIONS INC		12/09/2021	GOLDMAN, SACHS & CO.	12/14/2021	UNION BANK OF SWITZERLAND	5,000,000	5,323,900	5,250,700	5,323,792		(108)		(108)			(73,092)	(73,092)	39,667	38,250
929089-AD-2	VOYA FINANCIAL INC		01/01/2021	TRANSFER	06/15/2021	GOLDMAN, SACHS & CO.	2,651,000	2,864,989	2,833,548	2,837,446		(27,542)		(27,542)			(3,899)	(3,899)	76,400	38,200

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
931142-DG-5	WAL-MART STORES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/24/2021	MUFG SECURITIES AMERICAS INC	676,000	868,496	781,977	866,890		(1,606)		(1,606)			(84,913)	(84,913)	12,393	6,009
94106L-BA-6	WASTE MANAGEMENT INC		01/01/2021	TRANSFER	05/13/2021	TENDER OFFER	1,090,000	1,193,350	1,146,146	1,184,393		(8,957)		(8,957)			(38,247)	(38,247)	23,844	11,354
961214-EW-9	WESTPAC BANKING CORP	D	11/08/2021	TD SECURITIES	12/09/2021	GOLDMAN, SACHS & CO.	10,000,000	10,000,000	9,937,500	10,000,000							(62,500)	(62,500)	13,563	
88339W-AA-4	WILLIAMS COMPANIES INC		10/05/2021	BARCLAYS	10/20/2021	GOLDMAN, SACHS & CO.	2,000,000	1,996,660	1,997,760	1,996,662		2		2			1,098	1,098	2,722	
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC		11/15/2021	BARCLAYS	12/14/2021	Various	8,000,000	7,997,920	8,048,560	7,997,931		11		11			50,629	50,629	12,711	
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	06/15/2021	JPMORGAN CHASE & CO.	06/23/2021	Various	5,000,000	5,012,500	5,038,125	5,012,500							25,625	25,625	59,740	59,740
682357-AA-6	180 MEDICAL INC	C	09/30/2021	GOLDMAN, SACHS & CO.	12/03/2021	OPPENHEIMER & CO., INC.	1,275,000	1,275,000	1,273,406	1,275,000							(1,594)	(1,594)	8,234	
817826-AA-8	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc	05/17/2021	JPMORGAN CHASE & CO.	10,000,000	9,991,700	10,011,700	9,992,836		1,136		1,136			18,864	18,864	17,188	
817826-AE-0	7-ELEVEN INC		01/27/2021	TRANSFER	07/01/2021	Various	10,000,000	9,994,500	9,552,790	9,994,675		175		175			(441,886)	(441,886)	62,600	
817826-AF-7	7-ELEVEN INC		12/09/2021	Various	12/14/2021	Various	10,000,000	9,584,550	9,089,250	9,584,882		332		332			(495,632)	(495,632)	56,597	42,708
817826-AG-5	7-ELEVEN INC		01/27/2021	CREDIT SUISSE	02/11/2021	Market Axess	15,000,000	14,942,550	14,493,150	14,942,571		21		21			(449,421)	(449,421)	7,000	
817826-AH-3	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc	03/09/2021	MIZUHO SECURITIES USA INC.	12,000,000	12,000,000	12,013,392	12,000,000							13,392	13,392	6,239	
024747-AG-2	ABC SUPPLY CO INC		04/27/2021	BNP CAPITAL MARKETS	08/24/2021	Various	5,000,000	5,000,000	4,958,399	5,000,000							(41,601)	(41,601)	30,621	
00109L-AA-1	ADT SECURITY CORP		07/15/2021	DEUTSCHE BANK AG	07/21/2021	JPMORGAN CHASE & CO.	9,000,000	9,000,000	9,015,225	9,000,000							15,225	15,225		
00810G-AC-8	AETHON UNITED BR LP		01/26/2021	RBC DOMINION SECURITIES	01/27/2021	RBC DOMINION SECURITIES	825,000	825,000	843,563	825,000							18,563	18,563		
00842X-AA-7	AFFINITY GAMING LLC		04/19/2021	GOLDMAN, SACHS & CO.	04/20/2021	GOLDMAN, SACHS & CO.	850,000	892,500	896,750	892,500							4,250	4,250	18,830	18,830
00867F-AA-6	AHEAD DB HOLDINGS LLC		04/23/2021	BARCLAYS	12/07/2021	Various	3,000,000	3,000,000	3,020,000	3,000,000							20,000	20,000	47,663	
00150L-AB-7	AHP HEALTH PARTNERS INC		06/23/2021	BANK OF AMERICA/MERRILL LYNCH	06/23/2021	Various	3,000,000	3,000,000	3,036,250	3,000,000							36,250	36,250		
00144G-AC-5	AIMCO 2021-14A A CLO		03/04/2021	JPMORGAN CHASE & CO.	09/10/2021	GOLDMAN, SACHS & CO.	23,500,000	23,500,000	23,500,000	23,500,000									123,289	
019576-AC-1	ALLIED UNIVERSAL HOLDCO LLC		05/05/2021	CREDIT SUISSE	08/13/2021	MORGAN STANLEY	3,000,000	3,000,000	2,977,500	3,000,000							(22,500)	(22,500)	46,500	
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC	D	05/05/2021	CREDIT SUISSE	06/17/2021	Various	4,000,000	4,000,000	4,012,509	4,000,000							12,509	12,509	17,983	
00162L-CS-4	ALM 2015-16A A2R2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/12/2021	ASSIGNMENT OF SECURITIES	8,000,000	7,976,046	8,000,000	8,000,000		23,954		23,954					46,344	30,106
02014P-DQ-4	ALM_17-R CLO		01/01/2021	TRANSFER	04/05/2021	ASSIGNMENT OF SECURITIES	4,250,000	4,241,641	4,250,000	4,241,971		330		330			8,029	8,029	47,493	21,519
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	D	04/13/2021	JPMORGAN CHASE & CO.	05/12/2021	JPMORGAN CHASE & CO.	4,150,000	4,150,000	4,118,875	4,150,000							(31,125)	(31,125)	10,044	
04650Y-AB-6	AMBIENCE MERGER SUB INC		06/24/2021	BARCLAYS	07/23/2021	RBC DOMINION SECURITIES	1,500,000	1,500,000	1,528,125	1,500,000							28,125	28,125	4,453	
031921-AB-5	AMWINS GROUP INC		07/14/2021	GOLDMAN, SACHS & CO.	08/30/2021	GOLDMAN, SACHS & CO.	2,265,000	2,265,000	2,304,638	2,265,000							39,638	39,638	12,882	
03329K-AQ-6	ANCHC_8R CLO		01/01/2021	Various	11/19/2021	Various	4,448,045	4,434,015	4,448,045	4,437,767		3,752		3,752			10,278	10,278	50,923	9,816
039653-AA-8	ARCOSA INC		03/31/2021	JPMORGAN CHASE & CO.	04/23/2021	JPMORGAN CHASE & CO.	4,200,000	4,200,000	4,263,000	4,200,000							63,000	63,000	10,719	
045086-AM-7	ASHTON WOODS USA LLC		07/21/2021	JPMORGAN CHASE & CO.	07/27/2021	STIFEL CAPITAL MARKETS	1,700,000	1,700,000	1,704,250	1,700,000							4,250	4,250		
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	05/13/2021	RBC DOMINION SECURITIES	06/17/2021	RBC DOMINION SECURITIES	1,900,000	1,900,000	1,914,250	1,900,000							14,250	14,250	7,184	
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		02/17/2021	MORGAN STANLEY	05/06/2021	GOLDMAN, SACHS & CO.	1,650,000	1,650,000	1,728,375	1,650,000							78,375	78,375	16,998	
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		03/09/2021	CREDIT AGRICOLE	05/10/2021	Various	7,635,000	7,635,000	7,708,090	7,635,000							73,090	73,090	10,441	
05553L-AA-1	BCPE ULYSSES MERGER SUB LLC		01/21/2021	BARCLAYS	01/21/2021	BARCLAYS	1,415,000	1,406,001	1,418,538	1,406,001							12,537	12,537		
07403V-AA-7	BEASLEY MEZZANINE HOLDINGS LLC		01/21/2021	GOLDMAN, SACHS & CO.	01/21/2021	GOLDMAN, SACHS & CO.	1,735,000	1,735,000	1,791,388	1,735,000							56,388	56,388		
08576P-AB-7	BERRY GLOBAL INC		02/26/2021	WELLS FARGO	10/25/2021	EXCHANGE	35,000,000	34,658,400	34,701,997	34,701,808		43,408		43,408			189	189	462,496	109,900
08576P-AC-5	BERRY GLOBAL INC		01/11/2021	JPMORGAN CHASE & CO.	10/25/2021	Various	9,500,000	9,487,935	9,487,169	9,490,680		2,745		2,745			(3,512)	(3,512)	64,811	1,003
08576P-AD-3	BERRY GLOBAL INC		06/08/2021	JPMORGAN CHASE & CO.	10/25/2021	EXCHANGE	10,000,000	9,990,400	9,991,004	9,990,999		599		599			5	5	60,042	
09031W-AA-1	BIMBO BAKERIES USA INC	C	05/12/2021	JPMORGAN CHASE & CO.	07/20/2021	JEFFERIES & COMPANY, INC.	1,000,000	983,170	1,118,510	983,222		52		52			135,288	135,288	7,222	
09627X-AY-7	BLUEM 2015-1A BR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/10/2021	ASSIGNMENT OF SECURITIES	2,000,000	2,000,149	2,000,000	2,000,151		2		2			(151)	(151)	18,161	12,107
09659T-2C-4	BNP PARIBAS SA	D	01/19/2021	Various	11/10/2021	Various	4,000,000	4,000,000	3,831,501	4,000,000							(168,499)	(168,499)	69,659	
097751-BV-2	BOMBARDIER INC	A	06/03/2021	JPMORGAN CHASE & CO.	06/04/2021	JPMORGAN CHASE & CO.	4,000,000	4,000,000	4,010,000	4,000,000							10,000	10,000		
09951L-AB-9	BOOZ ALLEN HAMILTON INC		06/07/2021	BANK OF AMERICA/MERRILL LYNCH	06/30/2021	Various	2,635,000	2,635,000	2,683,713	2,635,000							48,713	48,713	2,042	
103557-AC-8	BOYNE USA INC		04/15/2021	WELLS FARGO	06/07/2021	BARCLAYS	2,675,000	2,675,000	2,765,281	2,675,000							90,281	90,281	15,177	
05578A-AP-3	BPCE SA	D	01/12/2021	BANK OF AMERICA/MERRILL LYNCH	03/25/2021	THE ALLSTATE CORPORATION	15,000,000	14,930,850	14,933,286	14,933,286		2,436		2,436					27,083	
05583J-AJ-1	BPCE SA	D	01/12/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	10,000,000	10,000,000	9,824,080	10,000,000							(175,920)	(175,920)	103,382	
11135F-BG-5	BROADCOM INC		01/04/2021	SUNTRUST INVESTMENT SERVICES, INC.	03/15/2021	BANK OF AMERICA/MERRILL LYNCH	1,800,000	1,792,224	1,710,324	1,792,247		23		23			(81,923)	(81,923)	10,875	
11135F-BJ-9	BROADCOM INC		01/04/2021	MORGAN STANLEY	04/28/2021	GOLDMAN, SACHS & CO.	4,500,000	4,484,430	4,342,905	4,484,581		151		151			(141,676)	(141,676)	44,188	
11135F-BP-5	BROADCOM INC		10/01/2021	EXCHANGE	12/16/2021	Various	27,000,000	24,158,897	27,143,050	24,192,314		33,417		33,417			2,950,736	2,950,736	176,892	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
11135F-BQ-3	BROADCOM INC		09/30/2021	EXCHANGE	12/13/2021	Various	3,963,000	3,314,328	3,986,619	3,320,425		6,097		6,097			666,195	666,195	26,313	
11135R-AA-3	BROADSTREET PARTNERS INC		04/14/2021	RBC DOMINION SECURITIES	04/21/2021	RBC DOMINION SECURITIES	2,500,000	2,500,000	2,525,000	2,500,000							25,000	25,000	816	
11283Y-AG-5	BROOKFIELD RESIDENTIAL PROPERTIES	A	05/11/2021	WELLS FARGO	06/21/2021	BANK OF AMERICA/MERRILL LYNCH	3,000,000	3,000,000	3,018,750	3,000,000							18,750	18,750	11,500	
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL		01/22/2021	Various	08/30/2021	Various	4,100,000	4,173,450	4,276,875	4,163,756		(9,694)		(9,694)			113,119	113,119	140,883	
08179X-AS-4	BSP_2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/08/2021	ASSIGNMENT OF SECURITIES	1,000,000	986,604	1,000,000	986,740		136		136			13,260	13,260	11,154	6,038
12008R-AP-2	BUILDERS FIRSTSOURCE INC		07/21/2021	BANK OF AMERICA/MERRILL LYNCH	07/21/2021	Various	3,200,000	3,200,000	3,228,003	3,200,000							28,003	28,003		
12116L-AA-7	BURFORD CAPITAL GLBL FIN		03/26/2021	JEFFERIES & COMPANY, INC.	03/26/2021	JEFFERIES & COMPANY, INC.	1,000,000	1,000,000	1,028,750	1,000,000							28,750	28,750		
12674C-AA-1	CA MAGNUM HOLDINGS	D	10/27/2021	GOLDMAN, SACHS & CO.	10/28/2021	Various	3,700,000	3,700,000	3,778,640	3,700,000							78,640	78,640		
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/10/2021	Various	09/22/2021	JPMORGAN CHASE & CO.	3,848,000	3,881,950	3,953,820	3,881,950							71,870	71,870		
13782C-AA-8	CANO HEALTH LLC		09/23/2021	CREDIT SUISSE	10/05/2021	CREDIT SUISSE	2,000,000	2,000,000	2,032,500	2,000,000							32,500	32,500	2,431	
143658-BQ-4	CARNIVAL CORP		07/21/2021	GOLDMAN, SACHS & CO.	07/22/2021	JPMORGAN CHASE & CO.	1,700,000	1,700,000	1,708,500	1,700,000							8,500	8,500		
14574X-AF-1	CARROLS RESTAURANT GROUP INC		06/23/2021	JPMORGAN CHASE & CO.	08/12/2021	Various	6,500,000	6,500,000	6,325,000	6,500,000							(175,000)	(175,000)	27,417	
146869-AF-9	CARVANA CO		03/25/2021	JPMORGAN CHASE & CO.	06/18/2021	Various	6,000,000	6,000,000	6,190,000	6,000,000							190,000	190,000	52,861	
151290-BZ-5	CEMEX SAB DE CV	D	01/07/2021	BNP CAPITAL MARKETS	03/19/2021	Various	4,260,000	4,260,000	4,263,413	4,260,000							3,413	3,413	4,598	
156504-AM-4	CENTURY COMMUNITIES INC		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	09/23/2021	Various	6,750,000	6,750,000	6,878,681	6,750,000							128,681	128,681	18,529	
159864-AJ-6	CHARLES RIVER LABORATORIES INC		03/08/2021	JPMORGAN CHASE & CO.	03/09/2021	SUNTRUST INVESTMENT SERVICES, INC.	1,000,000	1,000,000	1,008,750	1,000,000							8,750	8,750		
16411Q-AH-4	CHENIERE ENERGY PARTNERS LP		02/25/2021	JPMORGAN CHASE & CO.	12/02/2021	Various	15,740,000	15,740,000	15,757,788	15,740,000							17,788	17,788	304,500	
165167-DF-1	CHESAPEAKE ENERGY CORPORATION		02/02/2021	GOLDMAN, SACHS & CO.	02/16/2021	GOLDMAN, SACHS & CO.	400,000	400,000	418,000	400,000							18,000	18,000	794	
165167-DG-9	CHESAPEAKE ENERGY CORPORATION		02/02/2021	GOLDMAN, SACHS & CO.	02/16/2021	GOLDMAN, SACHS & CO.	200,000	200,000	214,000	200,000							14,000	14,000	424	
12563D-AA-3	CK HUTCHISON INTERNATIONAL (19) (I	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/11/2021	Various	8,259,000	8,830,473	8,793,277	8,823,164		(7,310)		(7,310)			(29,887)	(29,887)	99,971	72,553
18060T-AA-3	CLARIOS GLOBAL LP		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	JPMORGAN CHASE & CO.	2,000,000	2,112,500	2,105,000	2,107,815		(4,685)		(4,685)			(2,815)	(2,815)	70,875	63,375
18064P-AA-7	CLARIVATE SCIENCE HOLDINGS CORP		06/11/2021	Various	08/19/2021	EXCHANGE	8,400,000	8,432,721	8,432,721	8,432,051		(671)		(671)			671	671	49,729	
18064P-AB-5	CLARIVATE SCIENCE HOLDINGS CORP		06/10/2021	BANK OF AMERICA/MERRILL LYNCH	08/19/2021	EXCHANGE	1,000,000	1,000,000	1,000,000	1,000,000									7,448	
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		08/19/2021	EXCHANGE	09/03/2021	CANTOR FITZGERALD	1,200,000	1,201,000	1,222,500	1,200,990		(10)		(10)			21,510	21,510	9,558	7,104
18064P-AD-1	CLARIVATE SCIENCE HOLDINGS CORP		08/19/2021	EXCHANGE	09/03/2021	CANTOR FITZGERALD	1,000,000	1,000,000	1,030,000	1,000,000							30,000	30,000	10,021	7,448
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		02/02/2021	DEUTSCHE BANK AG	05/21/2021	DEUTSCHE BANK AG	2,000,000	2,000,000	2,042,500	2,000,000							42,500	42,500	42,194	
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC		05/17/2021	MORGAN STANLEY	05/18/2021	Various	5,000,000	5,000,000	5,017,500	5,000,000							17,500	17,500		
185899-AK-7	CLEVELAND-CLIFFS INC		02/09/2021	BANK OF AMERICA/MERRILL LYNCH	02/17/2021	Various	4,565,000	4,565,000	4,552,340	4,565,000							(12,660)	(12,660)	441	
185899-AL-5	CLEVELAND-CLIFFS INC		02/09/2021	BANK OF AMERICA/MERRILL LYNCH	03/11/2021	Various	4,565,000	4,565,000	4,543,670	4,565,000							(21,330)	(21,330)	3,109	
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		09/15/2021	WELLS FARGO	11/22/2021	BANK OF AMERICA/MERRILL LYNCH	1,700,000	1,700,000	1,697,620	1,700,000							(2,380)	(2,380)	13,907	
12543D-BJ-8	COMMUNITY HEALTH SYSTEMS INC		01/19/2021	CREDIT SUISSE	06/23/2021	JPMORGAN CHASE & CO.	1,890,000	1,890,000	1,970,325	1,890,000							80,325	80,325	51,614	
12543D-BL-3	COMMUNITY HEALTH SYSTEMS INC		05/04/2021	CREDIT SUISSE	05/13/2021	JPMORGAN CHASE & CO.	2,000,000	2,000,000	1,990,000	2,000,000							(10,000)	(10,000)		
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS		03/03/2021	BANK OF AMERICA/MERRILL LYNCH	03/10/2021	Various	4,480,000	4,480,000	4,558,400	4,480,000							78,400	78,400		
205768-AS-3	COMSTOCK RESOURCES INC		02/18/2021	BANK OF AMERICA/MERRILL LYNCH	02/18/2021	OPPENHEIMER & CO., INC.	500,000	500,000	510,625	500,000							10,625	10,625		
205768-AT-1	COMSTOCK RESOURCES INC		06/14/2021	BANK OF AMERICA/MERRILL LYNCH	06/22/2021	Various	3,400,000	3,400,000	3,432,500	3,400,000							32,500	32,500		
21979L-AA-4	CORONADO FINANCE PTY LTD		05/04/2021	CREDIT SUISSE	07/23/2021	IMPERIAL CAPITAL, LLC	1,230,000	1,206,901	1,316,100	1,207,641		741		741			108,459	108,459	27,547	
224044-CN-5	COX COMMUNICATIONS INC		05/18/2021	WELLS FARGO	06/11/2021	MIZUHO SECURITIES USA INC.	4,000,000	3,984,560	4,047,386	3,984,606		46		46			62,780	62,780	3,563	
12598F-AA-7	CPI CARD GROUP INC		03/01/2021	JEFFERIES & COMPANY, INC.	03/01/2021	JEFFERIES & COMPANY, INC.	825,000	825,000	843,563	825,000							18,563	18,563		
225401-AU-2	CREDIT SUISSE GROUP AG	D	05/10/2021	CREDIT SUISSE	09/29/2021	GOLDMAN, SACHS & CO.	3,500,000	3,500,000	3,584,700	3,500,000							84,700	84,700	41,170	
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		01/06/2021	RBC DOMINION SECURITIES	03/31/2021	JPMORGAN CHASE & CO.	2,000,000	2,000,000	1,970,000	2,000,000							(30,000)	(30,000)	24,667	
227046-AB-5	CROCS INC		08/05/2021	MORGAN STANLEY	08/09/2021	Various	2,480,000	2,480,000	2,488,266	2,480,000							8,266	8,266	95	
228701-AG-3	CROWNROCK LP / CROWNROCK FINANCE I		04/13/2021	CREDIT SUISSE	04/15/2021	CREDIT SUISSE	1,250,000	1,250,000	1,268,750	1,250,000							18,750	18,750		
126307-BK-2	CSC HOLDINGS LLC		04/29/2021	JPMORGAN CHASE & CO.	06/17/2021	JPMORGAN CHASE & CO.	5,775,000	5,775,000	5,760,563	5,775,000							(14,438)	(14,438)	30,479	
126458-AE-8	CTR PARTNERSHIP LP / CARETRUST CAP		06/03/2021	KEYBANC CAPITAL MARKETS	07/21/2021	Various	8,000,000	8,000,000	8,181,250	8,000,000							181,250	181,250	20,559	
23131L-AC-1	CURO GROUP HOLDINGS CORP		07/16/2021	JEFFERIES & COMPANY, INC.	07/16/2021	CANTOR FITZGERALD	1,000,000	1,000,000	1,007,500	1,000,000							7,500	7,500		
12663Q-AC-9	CVR PARTNERS LP		06/08/2021	JEFFERIES & COMPANY, INC.	06/09/2021	STIFEL CAPITAL MARKETS	820,000	820,000	830,250	820,000							10,250	10,250		
233851-EB-6	DAIMLER FINANCE NORTH AMERICA LLC	C	02/25/2021	BANK OF AMERICA/MERRILL LYNCH	06/09/2021	Various	3,000,000	2,994,600	3,006,893	2,995,090		490		490			11,802	11,802	6,188	
233853-AH-3	DAIMLER TRUCKS FINANCE NORTH AMERI	C	12/02/2021	JPMORGAN CHASE & CO.	12/14/2021	BNP CAPITAL MARKETS	6,000,000	5,955,840	5,984,160	5,955,862		22		22			28,298	28,298	833	
24703D-BE-0	DELL INTERNATIONAL LLC		12/09/2021	Various	12/27/2021	Various	9,000,000	8,973,130	8,908,607	8,973,158		28		28			(64,551)	(64,551)	9,032	
25179M-AX-1	DEVON ENERGY CORPORATION		06/21/2021	EXCHANGE	12/30/2021	Various	875,000	872,983	873,858	873,288		305		305			570	570	36,367	12,250

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25179M-AY-9	DEVON ENERGY CORPORATION		06/21/2021	EXCHANGE	06/24/2021	Various	2,230,000	2,146,565	2,400,038	2,146,723		158		158			253,314	253,314	23,740	21,464
25179M-AZ-6	DEVON ENERGY CORPORATION		06/21/2021	EXCHANGE	06/24/2021	Various	2,034,000	2,031,966	2,262,825	2,031,970		4		4			230,855	230,855	4,315	1,992
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		05/13/2021	DEUTSCHE BANK AG	06/22/2021	EXCHANGE	12,500,000	14,890,375	14,847,349	14,846,982		(43,393)		(43,393)			368	368	390,882	317,722
25257D-AA-6	DIAMOND BC BV		09/15/2021	GOLDMAN, SACHS & CO.	09/15/2021	STIFEL CAPITAL MARKETS	5,000,000	5,000,000	5,100,000	5,000,000							100,000	100,000		
25470X-BC-8	DISH DBS CORP		05/10/2021	MORGAN STANLEY	09/03/2021	EXCHANGE	16,300,000	16,300,000	16,300,000	16,300,000									229,728	
23345M-AA-5	DT MIDSTREAM INC		05/25/2021	BARCLAYS	07/23/2021	BARCLAYS	9,050,000	9,073,125	9,276,250	9,072,565		(560)		(560)			203,685	203,685	49,775	
23345M-AB-3	DT MIDSTREAM INC		05/25/2021	BARCLAYS	08/04/2021	Various	4,200,000	4,200,000	4,306,313	4,200,000							106,313	106,313	23,607	
26483E-AL-4	DUN & BRADSTREET CORPORATION (THE)		12/08/2021	GOLDMAN, SACHS & CO.	12/09/2021	Various	2,000,000	2,000,000	2,021,250	2,000,000							21,250	21,250		
267475-AD-3	DYCOM INDUSTRIES INC		03/25/2021	BANK OF AMERICA/MERRILL LYNCH	04/13/2021	BANK OF AMERICA/MERRILL LYNCH	5,375,000	5,375,000	5,408,594	5,375,000							33,594	33,594	9,406	
29103D-AN-6	EMERA US FINANCE LP	C	05/25/2021	JPMORGAN CHASE & CO.	12/02/2021	EXCHANGE	3,000,000	3,000,000	3,000,000	3,000,000									12,356	
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I		03/11/2021	JPMORGAN CHASE & CO.	03/26/2021	JPMORGAN CHASE & CO.	6,310,000	6,310,000	6,331,296	6,310,000							21,296	21,296	2,254	
29279X-AA-8	ENDURANCE ACQUISITION MERGER SUB		01/27/2021	BANK OF AMERICA/MERRILL LYNCH	01/28/2021	Various	3,000,000	3,000,000	3,000,000	3,000,000										
29362U-AD-6	ENTEGRIS INC		04/16/2021	MORGAN STANLEY	06/09/2021	JEFFERIES & COMPANY, INC.	2,000,000	2,000,000	2,010,000	2,000,000							10,000	10,000	8,257	
26884L-AM-1	EQT CORP		05/10/2021	BANK OF AMERICA/MERRILL LYNCH	05/20/2021	GOLDMAN, SACHS & CO.	1,700,000	1,700,000	1,729,750	1,700,000							29,750	29,750	1,181	
26884L-AN-9	EQT CORP		05/10/2021	BANK OF AMERICA/MERRILL LYNCH	05/11/2021	STIFEL CAPITAL MARKETS	1,700,000	1,700,000	1,708,500	1,700,000							8,500	8,500		
26907Y-AB-0	ESH HOSPITALITY INC		03/15/2021	DEUTSCHE BANK AG	06/16/2021	ASSIGNMENT OF SECURITIES	1,650,000	1,680,938	1,773,579	1,678,909		(2,029)		(2,029)			(28,909)	(28,909)	177,634	35,189
30034T-AA-1	EVERI HOLDINGS INC		06/30/2021	JEFFERIES & COMPANY, INC.	07/15/2021	CANTOR FITZGERALD	1,635,000	1,635,000	1,679,963	1,635,000							44,963	44,963	908	
315289-AA-6	FERRELLGAS ESCROW LLC		03/16/2021	JPMORGAN CHASE & CO.	04/06/2021	GOLDMAN, SACHS & CO.	2,730,000	2,730,000	2,730,000	2,730,000									3,261	
315289-AC-2	FERRELLGAS ESCROW LLC		03/17/2021	JPMORGAN CHASE & CO.	04/19/2021	JPMORGAN CHASE & CO.	4,385,000	4,356,038	4,363,075	4,356,204		166		166			6,871	6,871	15,028	
31944T-AA-8	FIRSTCASH INC		12/09/2021	JEFFERIES & COMPANY, INC.	12/09/2021	Various	1,000,000	1,000,000	1,004,375	1,000,000							4,375	4,375		
344849-AA-2	FOOT LOCKER INC		09/29/2021	JPMORGAN CHASE & CO.	09/30/2021	STIFEL CAPITAL MARKETS	2,500,000	2,500,000	2,510,938	2,500,000							10,938	10,938		
346232-AF-8	FORESTAR GROUP INC		04/07/2021	MIZUHO SECURITIES USA INC.	06/21/2021	WELLS FARGO	4,500,000	4,500,000	4,543,750	4,500,000							43,750	43,750	27,966	
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		04/07/2021	BARCLAYS	06/03/2021	Various	1,670,000	1,670,000	1,735,756	1,670,000							65,756	65,756	14,033	
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS L		10/05/2021	JPMORGAN CHASE & CO.	10/07/2021	GOLDMAN, SACHS & CO.	4,000,000	4,000,000	4,010,000	4,000,000							10,000	10,000		
36319T-AA-4	GALXY 2017-23A A CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/17/2021	CALLED @ 100.000	8,105,000	8,105,114	8,105,000	8,105,115		1		1			(115)	(115)	47,821	22,547
36485M-AL-3	GARDA WORLD SECURITY CORP	A	05/17/2021	BANK OF AMERICA/MERRILL LYNCH	06/03/2021	Various	5,000,000	5,000,000	4,978,820	5,000,000							(21,180)	(21,180)	1,000	
36168Q-AN-4	GFL ENVIRONMENTAL INC	A	06/01/2021	BARCLAYS	08/06/2021	CREDIT SUISSE	3,000,000	3,000,000	3,086,250	3,000,000							86,250	86,250	24,542	
378272-BH-0	GLENCORE FUNDING LLC	C	09/15/2021	BANK OF AMERICA/MERRILL LYNCH	12/14/2021	GOLDMAN, SACHS & CO.	2,500,000	2,462,825	2,395,025	2,462,990		165		165			(67,965)	(67,965)	19,453	
380355-AF-4	GOEASY LTD	A	04/22/2021	BANK MONTREAL / NESBITT BURNS	08/04/2021	BANK OF AMERICA/MERRILL LYNCH	3,000,000	3,000,000	3,086,250	3,000,000							86,250	86,250	35,365	
382550-BP-5	GOODYEAR TIRE & RUBBER COMPANY (TH		05/13/2021	JPMORGAN CHASE & CO.	10/04/2021	JPMORGAN CHASE & CO.	6,000,000	6,000,000	6,405,000	6,000,000							405,000	405,000	120,750	
36262B-AA-0	GPS HOSPITALITY HOLDING COMPANY LL		08/04/2021	UNION BANK OF SWITZERLAND	08/04/2021	UNION BANK OF SWITZERLAND	2,000,000	2,000,000	2,015,000	2,000,000							15,000	15,000		
390607-AF-6	GREAT LAKES DREDGE & DOCK CORPORAT		05/12/2021	BANK OF AMERICA/MERRILL LYNCH	05/12/2021	BANK OF AMERICA/MERRILL LYNCH	825,000	825,000	841,500	825,000							16,500	16,500		
40390F-AA-8	HCRX INVESTMENTS HOLDCO LP		10/20/2021	Various	10/29/2021	ASSIGNMENT OF SECURITIES	19,062,000	19,283,403	19,062,000	19,276,426		(6,977)		(6,977)			(214,426)	(214,426)	214,448	89,425
428040-DA-4	HERTZ CORPORATION (THE)		11/17/2021	BARCLAYS	11/19/2021	Various	4,000,000	4,000,000	4,030,000	4,000,000							30,000	30,000		
428040-DB-2	HERTZ CORPORATION (THE)		11/17/2021	BARCLAYS	11/19/2021	Various	4,000,000	4,000,000	4,035,000	4,000,000							35,000	35,000		
43118D-AA-8	HIGHTOWER HOLDING LLC		04/16/2021	GOLDMAN, SACHS & CO.	04/16/2021	GOLDMAN, SACHS & CO.	2,000,000	2,000,000	2,050,000	2,000,000							50,000	50,000		
431318-AV-6	HILCORP ENERGY I LP		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	03/25/2021	SUNTRUST INVESTMENT SERVICES, INC.	1,575,000	1,575,000	1,573,031	1,575,000							(1,969)	(1,969)	17,588	
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	08/19/2021	Various	12,100,000	12,100,000	11,942,500	12,100,000							(157,500)	(157,500)	141,103	
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ES		06/14/2021	DEUTSCHE BANK AG	08/18/2021	Various	4,075,000	4,075,000	4,007,763	4,075,000							(67,238)	(67,238)	25,384	
43734L-AA-4	HOME POINT CAPITAL INC		01/13/2021	JPMORGAN CHASE & CO.	06/22/2021	BANK OF AMERICA/MERRILL LYNCH	4,400,000	4,400,000	4,189,390	4,400,000							(210,610)	(210,610)	85,854	
44267D-AE-7	HOWARD HUGHES CORP		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	01/21/2021	Various	4,330,000	4,330,000	4,336,793	4,330,000							6,793	6,793		
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS L		12/09/2021	RBC DOMINION SECURITIES	12/21/2021	Various	4,500,000	4,500,000	4,563,015	4,500,000							63,015	63,015	1,180	
443628-AJ-1	HUDBAY MINERALS INC	A	02/22/2021	BARCLAYS	02/22/2021	BARCLAYS	2,500,000	2,500,000	2,531,250	2,500,000							31,250	31,250		
451102-BX-4	ICAHN ENTERPRISES LP		04/08/2021	JEFFERIES & COMPANY, INC.	07/12/2021	EXCHANGE	4,160,000	4,243,200	4,240,003	4,239,930		(3,270)		(3,270)			73	73	143,780	89,180
902104-AC-2	II-VI INCORPORATED		12/08/2021	JPMORGAN CHASE & CO.	12/09/2021	JPMORGAN CHASE & CO.	4,750,000	4,750,000	4,827,188	4,750,000							77,188	77,188	1,979	
45569L-AC-5	INDIGO NATURAL RESOURCES LLC		01/19/2021	JPMORGAN CHASE & CO.	05/05/2021	Various	4,000,000	4,000,000	4,016,250	4,000,000							16,250	16,250	43,896	
45674G-AA-2	INEOS QUATTRO HOLDINGS LTD	D	01/21/2021	JPMORGAN CHASE & CO.	01/27/2021	GOLDMAN, SACHS & CO.	1,600,000	1,600,000	1,604,000	1,600,000							4,000	4,000		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	A	01/25/2021	BANK OF AMERICA/MERRILL LYNCH	01/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,025,000	1,035,000	1,025,000							10,000	10,000	23,000	23,000
459506-AM-3	INTERNATIONAL FLAVORS & FRAGRANCES		05/19/2021	EXCHANGE	08/24/2021	BANK OF AMERICA/MERRILL LYNCH	4,500,000	4,500,000	4,511,745	4,500,000							11,745	11,745	14,027	5,576
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES		05/19/2021	EXCHANGE	10/08/2021	BARCLAYS	2,700,000	2,699,975	2,688,417	2,699,977		1		1			(11,560)	(11,560)	24,457	4,672
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES		12/09/2021	GOLDMAN, SACHS & CO.	12/14/2021	BNP CAPITAL MARKETS	5,000,000	5,152,100	5,128,450	5,152,048		(52)		(52)			(23,598)	(23,598)	14,071	12,709
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES		06/01/2021	EXCHANGE	08/20/2021	ALLSTATE LIFE INSURANCE CO	3,750,000	3,749,667	3,927,068	3,749,668		1		1			177,400	177,400	14,142	
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		03/16/2021	JPMORGAN CHASE & CO.	05/19/2021	OPPENHEIMER & CO., INC.	2,655,000	2,655,000	2,729,672	2,655,000							74,672	74,672	17,036	
460919-AB-9	INTERTAPE POLYMER GROUP INC.	A	05/18/2021	BANK OF AMERICA/MERRILL LYNCH	05/18/2021	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,500,000	1,518,750	1,500,000							18,750	18,750		
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		12/13/2021	MORGAN STANLEY	12/21/2021	STIFEL CAPITAL MARKETS	1,000,000	1,000,000	1,013,750	1,000,000							13,750	13,750		
45074J-AA-2	ITT HOLDINGS LLC		06/23/2021	JEFFERIES & COMPANY, INC.	07/21/2021	JEFFERIES & COMPANY, INC.	4,910,000	4,910,000	4,930,459	4,910,000							20,459	20,459	12,707	
46653K-AB-4	JAB HOLDINGS BV	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	06/10/2021	BANK OF AMERICA/MERRILL LYNCH	7,000,000	6,961,290	7,198,660	6,961,321		31		31			237,339	237,339	11,667	
47077W-AA-6	JANE STREET GROUP LLC		11/02/2021	JPMORGAN CHASE & CO.	11/22/2021	JEFFERIES & COMPANY, INC.	1,700,000	1,700,000	1,712,240	1,700,000							12,240	12,240	3,188	
48250L-AQ-2	KKR 9 CR CLO		01/01/2021	TRANSFER	04/15/2021	SCHEDULED REDEMPTION	1,000,000	999,995	1,000,000	1,000,000		5		5					14,100	6,038
513075-BX-8	LAMAR MEDIA CORP		01/07/2021	JPMORGAN CHASE & CO.	03/11/2021	GOLDMAN, SACHS & CO.	3,000,000	3,000,000	2,940,900	3,000,000							(59,100)	(59,100)	16,010	
513272-AC-8	LAMB WESTON HOLDINGS INC		02/24/2021	BARCLAYS	10/20/2021	Various	2,000,000	2,210,000	2,190,000	2,198,589		(11,411)		(11,411)			(8,589)	(8,589)	66,693	27,354
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		04/20/2021	BANK OF AMERICA/MERRILL LYNCH	08/09/2021	BANK OF AMERICA/MERRILL LYNCH	3,300,000	3,300,000	3,378,375	3,300,000							78,375	78,375	44,151	
50190E-AB-0	LCM INVESTMENTS HOLDINGS II LLC		09/14/2021	BANK OF AMERICA/MERRILL LYNCH	09/14/2021	BANK OF AMERICA/MERRILL LYNCH	1,660,000	1,693,200	1,713,950	1,693,200							20,750	20,750	33,944	33,944
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC		06/23/2021	JPMORGAN CHASE & CO.	08/04/2021	JPMORGAN CHASE & CO.	3,200,000	3,200,000	3,264,000	3,200,000							64,000	64,000	10,578	
52473N-AA-6	LEGENDS HOSPITALITY HOLDING COMPAN		01/14/2021	GOLDMAN, SACHS & CO.	02/01/2021	Various	4,800,000	4,800,000	4,880,000	4,800,000							80,000	80,000	2,000	
527298-BT-9	LEVEL 3 FINANCING INC		01/11/2021	MORGAN STANLEY	06/15/2021	MUFG SECURITIES AMERICAS INC	2,575,000	2,575,000	2,497,750	2,575,000							(77,250)	(77,250)	41,307	
53190F-AC-9	LIFE TIME FITNESS INC		01/28/2021	DEUTSCHE BANK AG	01/29/2021	DEUTSCHE BANK AG	3,500,000	3,500,000	3,504,375	3,500,000							4,375	4,375		
536797-AG-8	LITHIA MOTORS INC		05/19/2021	JPMORGAN CHASE & CO.	07/29/2021	BARCLAYS	2,900,000	2,900,000	3,055,875	2,900,000							155,875	155,875	20,290	
546347-AM-7	LOUISIANA PACIFIC CORP		02/25/2021	BANK OF AMERICA/MERRILL LYNCH	06/30/2021	Various	7,450,000	7,450,000	7,482,730	7,450,000							32,730	32,730	42,604	
502160-AN-4	LSB INDUSTRIES INC		09/29/2021	JEFFERIES & COMPANY, INC.	09/30/2021	Various	1,350,000	1,350,000	1,366,875	1,350,000							16,875	16,875		
55916A-AA-2	MAGIC MERGERCO INC		04/09/2021	BARCLAYS	04/09/2021	WELLS FARGO	2,700,000	2,700,000	2,760,750	2,700,000							60,750	60,750		
55916A-AB-0	MAGIC MERGERCO INC		04/09/2021	BARCLAYS	04/09/2021	STIFEL CAPITAL MARKETS	3,000,000	3,000,000	3,105,000	3,000,000							105,000	105,000		
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		06/07/2021	JPMORGAN CHASE & CO.	06/15/2021	BARCLAYS	2,500,000	2,500,000	2,512,500	2,500,000							12,500	12,500		
573874-AA-2	MARVELL TECHNOLOGY GROUP LTD		04/05/2021	JPMORGAN CHASE & CO.	10/08/2021	EXCHANGE	20,000,000	19,960,800	19,964,567	19,964,483		3,683		3,683			84	84	161,333	
573874-AG-9	MARVELL TECHNOLOGY GROUP LTD		04/05/2021	JPMORGAN CHASE & CO.	10/08/2021	EXCHANGE	3,000,000	2,994,330	2,994,575	2,994,570		240		240			5	5	43,267	
573874-AD-6	MARVELL TECHNOLOGY INC		04/05/2021	JPMORGAN CHASE & CO.	10/08/2021	EXCHANGE	25,000,000	24,995,250	24,995,563	24,995,556		306		306			7	7	299,444	
573874-AK-0	MARVELL TECHNOLOGY INC		05/18/2021	EXCHANGE	12/16/2021	Various	14,000,000	13,973,245	13,987,245	13,980,395		7,150		7,150			6,850	6,850	578,200	238,467
58175L-AA-8	MCLAREN FINANCE PLC	D	07/22/2021	GOLDMAN, SACHS & CO.	07/23/2021	GOLDMAN, SACHS & CO.	1,000,000	1,000,000	1,017,500	1,000,000							17,500	17,500		
588056-BA-8	MERCER INTERNATIONAL INC.	C	01/14/2021	CREDIT SUISSE	01/19/2021	Various	2,370,000	2,370,000	2,417,390	2,370,000							47,390	47,390		
59155L-AA-0	METIS MERGER SUB LLC		04/30/2021	JEFFERIES & COMPANY, INC.	10/26/2021	JEFFERIES & COMPANY, INC.	2,000,000	2,000,000	1,975,000	2,000,000							(25,000)	(25,000)	62,833	
55300R-AG-6	MGM CHINA HOLDINGS LTD	D	03/25/2021	BANK OF AMERICA/MERRILL LYNCH	03/26/2021	Various	4,200,000	4,198,740	4,230,450	4,198,740							31,710	31,710		
606769-AG-2	MITSUBISHI CORPORATION	D	07/08/2021	JPMORGAN CHASE & CO.	12/09/2021	GOLDMAN, SACHS & CO.	12,000,000	11,935,080	11,653,560	11,940,271		5,191		5,191			(286,711)	(286,711)	55,500	
60783X-AA-2	MODIVCARE ESCROW ISSUER INC		08/10/2021	DEUTSCHE BANK AG	08/10/2021	DEUTSCHE BANK AG	820,000	820,000	832,300	820,000							12,300	12,300		
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		07/14/2021	BANK OF AMERICA/MERRILL LYNCH	07/14/2021	Various	1,635,000	1,635,000	1,665,658	1,635,000							30,658	30,658		
55354G-AK-6	MSCI INC		03/12/2021	MORGAN STANLEY	04/29/2021	BANK OF AMERICA/MERRILL LYNCH	2,485,000	2,503,638	2,528,488	2,503,391		(246)		(246)			25,096	25,096	15,514	6,256
55354G-AM-2	MSCI INC		04/30/2021	JPMORGAN CHASE & CO.	07/07/2021	BANK OF AMERICA/MERRILL LYNCH	3,180,000	3,180,000	3,339,000	3,180,000							159,000	159,000	17,611	
624758-AF-5	MUELLER WATER PRODUCTS INC		05/18/2021	BANK OF AMERICA/MERRILL LYNCH	05/18/2021	KEYBANC CAPITAL MARKETS	1,700,000	1,700,000	1,710,625	1,700,000							10,625	10,625		
626738-AF-5	MURPHY OIL USA INC		01/21/2021	RBC DOMINION SECURITIES	07/29/2021	Various	9,000,000	9,013,500	8,905,770	9,012,941		(559)		(559)			(107,171)	(107,171)	103,258	
62957H-AJ-4	NABORS INDUSTRIES INC		11/18/2021	GOLDMAN, SACHS & CO.	11/19/2021	Various	2,000,000	2,000,000	2,027,500	2,000,000							27,500	27,500		
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		11/01/2021	MORGAN STANLEY	11/22/2021	Various	1,350,000	1,350,000	1,352,045	1,350,000							2,045	2,045	3,006	
63906Y-AB-4	NATWEST MARKETS PLC	D	05/06/2021	RBS SECURITIES INC	09/24/2021	WELLS FARGO	10,000,000	9,981,500	9,979,000	9,983,624		2,124		2,124			(4,624)	(4,624)	30,222	
644393-AB-6	NEW FORTRESS ENERGY INC		03/26/2021	MORGAN STANLEY	08/11/2021	Various	4,200,000	4,200,000	4,230,690	4,200,000							30,690	30,690	90,884	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING		01/11/2021	CREDIT SUISSE	02/19/2021	SMBC Nikko Securities America, Inc	4,500,000	4,495,815	4,483,440	4,495,902		87		87			(12,462)	(12,462)	4,038	
62922L-AA-6	NGL ENERGY OPERATING LLC		01/25/2021	JPMORGAN CHASE & CO.	01/26/2021	Various	6,300,000	6,300,000	6,392,925	6,300,000							92,925	92,925		
62929R-AC-2	NMG HOLDING COMPANY INC/ NEIMAN MA		03/19/2021	JPMORGAN CHASE & CO.	03/22/2021	JPMORGAN CHASE & CO.	5,000,000	5,000,000	5,093,750	5,000,000							93,750	93,750		
655664-AV-2	NORDSTROM INC		03/24/2021	WELLS FARGO	07/28/2021	EXCHANGE	1,000,000	1,000,000	1,000,000	1,000,000									7,028	
665531-AG-4	NORTHERN OIL AND GAS INC		11/09/2021	Various	11/19/2021	Various	4,000,000	4,067,500	4,057,500	4,067,194		(306)		(306)			(9,694)	(9,694)	25,278	16,701
667449-AC-6	NORTHWEST FIBER LLC		02/09/2021	GOLDMAN, SACHS & CO.	02/09/2021	GOLDMAN, SACHS & CO.	2,000,000	2,000,000	2,040,000	2,000,000							40,000	40,000		
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING		01/07/2021	JPMORGAN CHASE & CO.	02/12/2021	BANK OF AMERICA/MERRILL LYNCH	14,000,000	13,975,360	14,030,240	13,975,803		443		443			54,437	54,437	10,267	
62954W-AC-9	NTT FINANCE CORP	D	02/24/2021	MORGAN STANLEY	05/06/2021	Various	15,000,000	15,000,000	14,985,250	15,000,000							(14,750)	(14,750)	17,914	
62954W-AD-7	NTT FINANCE CORP	D	02/24/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	9,000,000	9,000,000	8,822,250	9,000,000							(177,750)	(177,750)	111,370	
62954H-AH-1	NXP BV/NXP FUNDING LLC/NXP USA	D	11/15/2021	DEUTSCHE BANK AG	12/17/2021	MORGAN STANLEY	15,000,000	14,962,950	15,085,050	14,963,134		184		184			121,916	121,916	23,188	
62954H-AK-4	NXP BV/NXP FUNDING LLC/NXP USA	D	12/09/2021	Various	12/14/2021	MORGAN STANLEY	8,000,000	8,017,340	8,032,960	8,017,376		36		36			15,584	15,584	11,111	5,642
674215-AL-2	OASIS PETROLEUM INC		05/25/2021	JPMORGAN CHASE & CO.	05/26/2021	JPMORGAN CHASE & CO.	1,700,000	1,700,000	1,721,250	1,700,000							21,250	21,250		
69356N-AA-2	OCWEN FINANCIAL CORPORATION		02/26/2021	BARCLAYS	02/26/2021	BARCLAYS	875,000	870,503	888,125	870,503							17,623	17,623		
68404L-AA-0	OPTION CARE HEALTH INC		10/22/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	JPMORGAN CHASE & CO.	1,300,000	1,300,000	1,297,088	1,300,000							(2,912)	(2,912)	4,424	
68621C-AA-7	ORIFLAME INVESTMENT HOLDING PLC	D	04/22/2021	GOLDMAN, SACHS & CO.	04/27/2021	Various	4,500,000	4,500,000	4,530,600	4,500,000							30,600	30,600		
690732-AF-9	OWENS & MINOR INC		03/03/2021	BANK OF AMERICA/MERRILL LYNCH	03/04/2021	Various	3,570,000	3,570,000	3,596,216	3,570,000							26,216	26,216		
67110H-AY-4	OZLM 2015-14A B1R CLO		01/01/2021	TRANSFER	07/15/2021	SCHEDULED REDEMPTION	2,000,000	1,979,395	2,000,000	2,000,000		20,605		20,605					35,196	10,126
67112C-AC-1	OZLM 2017-19A A2 CLO		01/01/2021	TRANSFER	12/29/2021	ASSIGNMENT OF SECURITIES	4,000,000	3,944,976	4,000,000	3,949,984		5,008		5,008			50,016	50,016	87,724	16,006
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		01/12/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	4,000,000	3,998,400	3,937,621	3,998,500		100		100			(60,879)	(60,879)	26,728	
698813-AA-0	PAPA JOHNS INTERNATIONAL INC		09/08/2021	JPMORGAN CHASE & CO.	09/09/2021	Various	3,350,000	3,350,000	3,379,313	3,350,000							29,313	29,313		
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		05/11/2021	JPMORGAN CHASE & CO.	05/12/2021	JPMORGAN CHASE & CO.	3,500,000	3,500,000	3,530,625	3,500,000							30,625	30,625		
70082L-AA-5	PARK RIVER HOLDINGS INC		01/19/2021	DEUTSCHE BANK AG	01/21/2021	BANK OF AMERICA/MERRILL LYNCH	2,835,000	2,835,000	2,831,456	2,835,000							(3,544)	(3,544)	1,329	
70137W-AG-3	PARKLAND CORP	A	03/29/2021	JPMORGAN CHASE & CO.	07/19/2021	Various	12,000,000	12,000,000	12,142,500	12,000,000							142,500	142,500	42,208	
702150-AG-8	PARTY CITY HOLDINGS INC		02/09/2021	JPMORGAN CHASE & CO.	02/11/2021	JPMORGAN CHASE & CO.	4,000,000	4,000,000	4,105,000	4,000,000							105,000	105,000		
703343-AD-5	PATRICK INDUSTRIES INC		04/13/2021	WELLS FARGO	04/19/2021	Various	5,600,000	5,600,000	5,618,358	5,600,000							18,358	18,358	197	
707569-AV-1	PENN NATIONAL GAMING INC		06/24/2021	JPMORGAN CHASE & CO.	06/24/2021	JPMORGAN CHASE & CO.	2,635,000	2,635,000	2,635,000	2,635,000										
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC		02/08/2021	CREDIT SUISSE	04/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,825,000	1,825,000	1,788,531	1,825,000							(36,469)	(36,469)	7,883	
69344B-AA-3	PGT INNOVATIONS INC		01/11/2021	SUNTRUST INVESTMENT SERVICES, INC.	01/11/2021	SUNTRUST INVESTMENT SERVICES, INC.	790,000	833,450	837,400	833,450							3,950	3,950	25,922	25,922
72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN		08/19/2021	BANK MONTREAL / NESBITT BURNS	12/14/2021	Various	11,750,000	11,750,000	11,859,858	11,750,000							109,858	109,858	101,111	
737446-AR-5	POST HOLDINGS INC		02/24/2021	GOLDMAN, SACHS & CO.	05/19/2021	Various	27,000,000	27,000,000	26,809,954	27,000,000							(190,046)	(190,046)	141,462	
69354N-AD-8	PRA GROUP INC		09/17/2021	SUNTRUST INVESTMENT SERVICES, INC.	09/17/2021	SUNTRUST INVESTMENT SERVICES, INC.	4,250,000	4,250,000	4,292,500	4,250,000							42,500	42,500		
740212-AM-7	PRECISION DRILLING CORPORATION	A	06/02/2021	RBC DOMINION SECURITIES	06/09/2021	CANTOR FITZGERALD	1,000,000	992,530	1,013,750	992,530							21,220	21,220		
74112B-AM-7	PRESTIGE BRANDS INC		02/10/2021	MORGAN STANLEY	06/22/2021	JEFFERIES & COMPANY, INC.	2,655,000	2,655,000	2,572,031	2,655,000							(82,969)	(82,969)	31,252	
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II		08/10/2021	BNP CAPITAL MARKETS	10/08/2021	BARCLAYS	3,000,000	2,986,560	2,968,680	2,986,973		413		413			(18,293)	(18,293)	5,938	
745310-AL-6	PUGET ENERGY INC		06/03/2021	BANK OF AMERICA/MERRILL LYNCH	10/19/2021	EXCHANGE	5,000,000	5,000,000	5,000,000	5,000,000									41,302	
75024L-AA-5	RADIANT FUNDING SPV LLC		02/04/2021	JPMORGAN CHASE & CO.	02/04/2021	JPMORGAN CHASE & CO.	1,800,000	1,800,000	1,858,500	1,800,000							58,500	58,500		
75281A-BH-1	RANGE RESOURCES CORPORATION		11/01/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	9,575,000	9,825,710	10,457,403	9,818,311		(7,399)		(7,399)			639,091	639,091	317,900	24,750
75383K-AA-2	RAPTOR ACQ/RAPTOR CO-ISS	C	06/16/2021	BARCLAYS	06/18/2021	Various	3,000,000	3,000,000	3,031,875	3,000,000							31,875	31,875		
75972A-AD-5	RENEWABLE ENERGY GROUP INC		05/06/2021	CREDIT SUISSE	05/06/2021	Various	830,000	830,000	859,050	830,000							29,050	29,050		
76117W-AC-3	RESOLUTE FOREST PRODUCTS		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	01/20/2021	BANK OF AMERICA/MERRILL LYNCH	950,000	950,000	954,750	950,000							4,750	4,750		
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		02/09/2021	JPMORGAN CHASE & CO.	05/10/2021	BANK OF AMERICA/MERRILL LYNCH	3,000,000	3,000,000	3,000,000	3,000,000									31,875	
74965L-AA-9	RLJ LODGING TRUST LP		06/10/2021	WELLS FARGO	06/14/2021	Various	5,275,000	5,275,000	5,317,099	5,275,000							42,099	42,099		
771196-BW-1	ROCHE HOLDINGS INC	C	12/06/2021	DEUTSCHE BANK AG	12/09/2021	GOLDMAN, SACHS & CO.	10,000,000	10,000,000	10,011,600	10,000,000							11,600	11,600		
77289K-AA-3	ROCKCLIFF ENERGY II LLC		09/28/2021	RBC DOMINION SECURITIES	09/28/2021	RBC DOMINION SECURITIES	850,000	850,000	867,000	850,000							17,000	17,000		
77314E-AA-6	ROCKET SOFTWARE INC		01/28/2021	RBC DOMINION SECURITIES	09/14/2021	Various	6,000,000	6,000,000	5,906,000	6,000,000							(94,000)	(94,000)	203,306	
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		06/15/2021	MORGAN STANLEY	08/12/2021	GOLDMAN, SACHS & CO.	2,500,000	2,500,000	2,403,125	2,500,000							(96,875)	(96,875)	15,347	
78109Q-AE-8	RRAM 2017-2A A2 CLO		01/01/2021	TRANSFER	04/12/2021	CALLED @ 100.000	9,000,000	8,942,105	9,000,000	8,944,081		1,976		1,976			55,919	55,919	82,295	35,819

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78109Q-AG-3	RRAM 2017-2A B CLO		01/01/2021	TRANSFER	04/12/2021	CALLED @ 100.000	2,750,000	2,700,873	2,750,000	2,702,707		1,834		1,834			47,293	47,293	30,615	13,328
80414L-2K-0	SAUDI ARABIAN OIL CO	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	02/02/2021	JEFFERIES & COMPANY, INC.	2,284,000	2,325,898	2,287,906	2,325,546		(351)		(351)			(37,641)	(37,641)	9,993	5,282
78410G-AE-4	SBA COMMUNICATIONS CORP		04/21/2021	WELLS FARGO	08/18/2021	OPPENHEIMER & CO., INC.	1,000,000	965,300	976,250	966,562		1,262		1,262			9,688	9,688	17,448	7,292
78433B-AB-4	SCIH SALT HOLDINGS INC		04/16/2021	DEUTSCHE BANK AG	05/24/2021	DEUTSCHE BANK AG	3,000,000	3,000,000	2,970,000	3,000,000							(30,000)	(30,000)	16,010	
810186-AV-8	SCOTTS MIRACLE-GRO CO/THE		08/10/2021	WELLS FARGO	08/12/2021	GOLDMAN, SACHS & CO.	4,100,000	4,100,000	4,130,750	4,100,000							30,750	30,750	1,495	
81282U-AG-7	SEAWORLD PARKS & ENTERTAINMENT		08/13/2021	JPMORGAN CHASE & CO.	09/21/2021	JPMORGAN CHASE & CO.	5,000,000	5,000,000	5,087,500	5,000,000							87,500	87,500	20,417	
81725W-AK-9	SENSATA TECHNOLOGIES BV		03/31/2021	GOLDMAN, SACHS & CO.	08/09/2021	Various	6,510,000	6,525,825	6,594,998	6,524,838		(987)		(987)			70,159	70,159	30,947	2,110
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/02/2021	JPMORGAN CHASE & CO.	05/06/2021	MORGAN STANLEY	5,000,000	4,994,900	5,000,700	4,995,063		163		163			5,637	5,637	9,833	
83609R-AJ-0	SNDPT 2017-1A AR CLO		01/01/2021	TRANSFER	04/23/2021	SCHEDULED REDEMPTION	1,000,000	997,106	1,000,000	1,000,000		2,894		2,894					6,892	2,733
83419M-AA-0	SOLARIS MIDSTREAM HOLDINGS LLC		03/24/2021	JPMORGAN CHASE & CO.	03/29/2021	JPMORGAN CHASE & CO.	2,675,000	2,675,000	2,738,531	2,675,000							63,531	63,531		
84749A-AB-3	SPECIALTY BUILDING PRODUCTS HOLDIN		01/11/2021	BANK OF AMERICA/MERRILL LYNCH	01/11/2021	BANK OF AMERICA/MERRILL LYNCH	790,000	821,600	829,500	821,600							7,900	7,900	15,389	15,389
852234-AM-5	SQUARE INC		05/18/2021	GOLDMAN, SACHS & CO.	06/03/2021	Various	2,900,000	2,900,000	2,901,000	2,900,000							1,000	1,000	3,189	
83283W-AC-7	SRM ESCROW ISSUER LLC		05/19/2021	JPMORGAN CHASE & CO.	06/24/2021	EXCHANGE	17,400,000	18,009,000	18,006,097	18,000,838		(8,162)		(8,162)			5,258	5,258	153,700	66,700
86389Q-AG-7	STUDIO CITY FINANCE LTD	D	01/05/2021	DEUTSCHE BANK AG	01/05/2021	DEUTSCHE BANK AG	1,195,000	1,195,000	1,209,938	1,195,000							14,938	14,938		
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		05/10/2021	BANK OF AMERICA/MERRILL LYNCH	06/22/2021	Various	3,350,000	3,350,000	3,399,000	3,350,000							49,000	49,000	7,292	
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC		10/19/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	Various	1,850,000	1,822,250	1,877,750	1,822,389		139		139			55,361	55,361	4,805	
86765L-AU-1	SUNOCO LP		10/05/2021	BANK OF AMERICA/MERRILL LYNCH	10/22/2021	CREDIT SUISSE	250,000	250,000	252,813	250,000							2,813	2,813	188	
86828L-AC-6	SUPERIOR PLUS INC	A	03/01/2021	RBC DOMINION SECURITIES	03/31/2021	Various	2,000,000	2,000,000	2,032,500	2,000,000							32,500	32,500	3,000	
87157D-AG-4	SYNAPTICS INCORPORATED		03/09/2021	WELLS FARGO	03/10/2021	Various	2,655,000	2,655,000	2,668,275	2,655,000							13,275	13,275	140	
87470L-AK-7	TALLGRASS ENERGY PARTNERS LP		08/11/2021	MUFG SECURITIES AMERICAS INC	08/13/2021	Various	3,950,000	3,950,000	3,954,938	3,950,000							4,938	4,938		
87602L-AA-0	TAP ROCK RESOURCES LLC		09/22/2021	JPMORGAN CHASE & CO.	09/23/2021	JPMORGAN CHASE & CO.	2,500,000	2,500,000	2,550,000	2,500,000							50,000	50,000		
87612B-BT-8	TARGA RESOURCES PARTNERS LP		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	06/17/2021	Various	3,500,000	3,500,000	3,397,585	3,500,000							(102,415)	(102,415)	31,521	
876511-AF-3	TASEKO MINES LTD	A	01/27/2021	BARCLAYS	02/09/2021	BAIRD (ROBERT W.) & CO. INC.	2,000,000	2,000,000	2,000,000	2,000,000									389	
87952V-AR-7	TELESAT CANADA / TELESAT LLC	A	04/13/2021	GOLDMAN, SACHS & CO.	04/14/2021	Various	3,000,000	3,000,000	3,025,313	3,000,000							25,313	25,313		
88032W-BB-1	TENCENT HOLDINGS LTD	D	04/15/2021	GOLDMAN, SACHS & CO.	06/17/2021	GOLDMAN, SACHS & CO.	2,000,000	1,999,440	2,129,500	1,999,443		3		3			130,057	130,057	12,062	
87271R-AE-9	TIA 2017-1A C CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY	03/18/2021	ASSIGNMENT OF SECURITIES	1,000,000	999,994	1,000,000	999,994							6	6	11,053	5,411
88830M-AL-6	TITAN INTERNATIONAL INC		04/08/2021	GOLDMAN, SACHS & CO.	04/08/2021	Various	3,350,000	3,350,000	3,375,125	3,350,000							25,125	25,125		
87264A-CM-5	T-MOBILE USA INC		12/01/2021	Various	12/13/2021	Various	6,000,000	5,989,120	5,943,420	5,989,151		31		31			(45,731)	(45,731)	63,278	10,672
87264A-CP-8	T-MOBILE USA INC		12/01/2021	BARCLAYS	12/13/2021	BARCLAYS	15,000,000	14,953,500	15,097,500	14,953,598		98		98			143,902	143,902	10,125	
87261Q-AC-7	TMS INTERNATIONAL CORP		04/06/2021	CREDIT SUISSE	08/13/2021	CREDIT SUISSE	2,500,000	2,500,000	2,618,750	2,500,000							118,750	118,750	50,347	
893647-BM-8	TRANSDIGM INC		01/14/2021	GOLDMAN, SACHS & CO.	09/24/2021	Various	9,300,000	9,300,000	9,257,000	9,300,000							(43,000)	(43,000)	230,826	
896215-AH-3	TRIMAS COMPANY LLC		03/15/2021	BANK OF AMERICA/MERRILL LYNCH	03/31/2021	Various	7,135,000	7,135,000	7,144,811	7,135,000							9,811	9,811	333	
87229W-AM-3	TSYMP 2016-1A AR CLO		01/01/2021	TRANSFER	11/23/2021	ASSIGNMENT OF SECURITIES	1,440,000	1,437,279	1,440,000	1,437,597		318		318			2,403	2,403	21,827	4,429
902674-YH-7	UBS AG (LONDON BRANCH)	D	05/24/2021	UNION BANK OF SWITZERLAND	09/28/2021	JPMORGAN CHASE & CO.	5,000,000	4,980,700	4,970,000	4,981,938		1,238		1,238			(11,938)	(11,938)	20,660	
902613-AE-8	UBS GROUP AG	D	02/02/2021	Various	08/01/2021	Various	5,000,000	5,000,000	4,836,841	5,000,000							(163,159)	(163,159)	27,293	
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP		09/15/2021	JPMORGAN CHASE & CO.	09/15/2021	JPMORGAN CHASE & CO.	2,000,000	2,000,000	2,055,000	2,000,000							55,000	55,000		
91533B-AB-6	UPJOHN INC		02/04/2021	GOLDMAN, SACHS & CO.	10/29/2021	EXCHANGE	1,725,000	1,775,180	1,767,005	1,767,005		(8,176)		(8,176)					24,272	3,637
91705J-AC-9	URBAN ONE INC		01/08/2021	BANK OF AMERICA/MERRILL LYNCH	01/13/2021	Various	2,370,000	2,370,000	2,470,730	2,370,000							100,730	100,730		
90367U-AA-9	US ACUTE CARE SOLUTIONS LLC		02/25/2021	BARCLAYS	02/25/2021	STIFEL CAPITAL MARKETS	875,000	875,000	893,594	875,000							18,594	18,594		
92240M-BL-1	VECTOR GROUP LTD ABS		01/12/2021	JEFFERIES & COMPANY, INC.	01/15/2021	KEYCORP	790,000	790,000	809,750	790,000							19,750	19,750		
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC		07/29/2021	MORGAN STANLEY	08/04/2021	MORGAN STANLEY	4,000,000	4,000,000	4,095,000	4,000,000							95,000	95,000	431	
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		07/29/2021	MORGAN STANLEY	08/04/2021	MORGAN STANLEY	4,000,000	4,000,000	4,151,281	4,000,000							151,281	151,281	192	
92343V-GM-0	VERIZON COMMUNICATIONS INC		09/20/2021	EXCHANGE	12/13/2021	Various	5,577,677	5,493,512	5,543,384	5,495,178		1,666		1,666			48,207	48,207	31,005	
92660F-AN-4	VIDEOTRON LTD / VIDEOTRON LTEE	A	06/03/2021	BANK OF AMERICA/MERRILL LYNCH	09/16/2021	Various	6,365,000	6,365,000	6,536,629	6,365,000							171,629	171,629	59,056	
928377-AC-4	VISTA OUTDOOR INC		02/17/2021	MORGAN STANLEY	02/17/2021	Various	4,380,000	4,380,000	4,408,470	4,380,000							28,470	28,470		
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		05/05/2021	JPMORGAN CHASE & CO.	08/12/2021	Various	2,450,000	2,450,000	2,489,500	2,450,000							39,500	39,500	27,708	
92943G-AA-9	W R GRACE HOLDINGS LLC		08/11/2021	JPMORGAN CHASE & CO.	08/11/2021	JPMORGAN CHASE & CO.	5,000,000	5,000,000	5,075,000	5,000,000							75,000	75,000		
947075-AU-1	WEATHERFORD INTERNATIONAL LTD		10/14/2021	MORGAN STANLEY	10/14/2021	MORGAN STANLEY	2,000,000	2,000,000	2,020,000	2,000,000							20,000	20,000		
96289W-AA-7	WHEEL PROS INC		04/23/2021	DEUTSCHE BANK AG	04/27/2021	Various	3,000,000	3,000,000	3,031,875	3,000,000							31,875	31,875		
96351C-AA-4	WHITE CAP PARENT LLC		01/28/2021	DEUTSCHE BANK AG	07/26/2021	Various	3,000,000	2,983,890	3,108,750	2,984,892		1,002		1,002			123,858	123,858	96,250	
98262P-AA-9	WW INTERNATIONAL INC		04/01/2021	GOLDMAN, SACHS & CO.	04/07/2021	Various	5,500,000	5,500,000	5,504,583	5,500,000							4,583	4,583		
98981B-AA-0	ZOOMINFO TECHNOLOGIES INC		01/28/2021	MORGAN STANLEY	02/16/2021	MORGAN STANLEY	1,825,000	1,825,000	1,843,250	1,825,000							18,250	18,250	2,947	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
151290-CA-9	CEMEX SAB DE CV	D	06/03/2021	BANK OF AMERICA/MERRILL LYNCH	06/04/2021	Various	3,000,000	3,000,000	3,037,500	3,000,000							37,500	37,500		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,437,973,722	2,475,060,234	2,470,002,977	2,471,274,563		(3,785,671)		(3,785,671)			(2,643,407)	(2,643,407)	23,649,482	5,714,925
26441C-BP-9	DUKE ENERGY CORP		09/23/2021	BARCLAYS	10/08/2021	BARCLAYS	2,000,000	2,000,000	1,980,200	2,000,000							(19,800)	(19,800)	2,708	
38144G-AE-1	GOLDMAN SACHS GROUP INC/THE		04/19/2021	GOLDMAN, SACHS & CO.	04/19/2021	STIFEL CAPITAL MARKETS	8,000,000	8,000,000	8,026,480	8,000,000							26,480	26,480		
38144G-AG-6	GOLDMAN SACHS GROUP INC/THE		07/21/2021	GOLDMAN, SACHS & CO.	07/21/2021	GOLDMAN, SACHS & CO.	13,550,000	13,550,000	13,577,100	13,550,000							27,100	27,100		
55261F-AN-4	M&T BANK CORPORATION		08/10/2021	RBC DOMINION SECURITIES	10/20/2021	Various	10,000,000	10,000,000	9,863,500	10,000,000							(136,500)	(136,500)	60,569	
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (		09/08/2021	PNC CAPITAL MARKETS LLC	09/30/2021	JPMORGAN CHASE & CO.	3,000,000	3,000,000	2,986,500	3,000,000							(13,500)	(13,500)	5,950	
842587-DJ-3	SOUTHERN COMPANY (THE)		05/03/2021	MIZUHO SECURITIES USA INC.	09/30/2021	CREDIT SUISSE	2,000,000	2,000,000	2,049,800	2,000,000							49,800	49,800	30,833	
025816-CH-0	AMERICAN EXPRESS COMPANY		07/27/2021	WELLS FARGO	09/30/2021	Jane Street Execution Services, LLC	2,500,000	2,500,000	2,546,225	2,500,000							46,225	46,225	15,285	
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANK OF AMERICA/MERRILL LYNCH	09/30/2021	CREDIT SUISSE	2,000,000	2,000,000	2,039,400	2,000,000							39,400	39,400	20,438	
654579-AH-4	NIPPON LIFE INSURANCE CO	D	01/13/2021	TRANSFER	08/20/2021	ALLSTATE LIFE INSURANCE CO	7,000,000	7,000,000	6,865,500	7,000,000							(134,500)	(134,500)	87,053	
654579-AK-7	NIPPON LIFE INSURANCE CO	D	09/09/2021	JPMORGAN CHASE & CO.	11/08/2021	Various	12,000,000	12,000,000	11,780,140	12,000,000							(219,860)	(219,860)	39,392	
65559C-AD-3	NORDEA BANK ABP	D	08/24/2021	GOLDMAN, SACHS & CO.	10/08/2021	BARCLAYS	2,200,000	2,200,000	2,128,500	2,200,000							(71,500)	(71,500)	9,625	
4899999. Subtotal - Bonds - Hybrid Securities							64,250,000	64,250,000	63,843,345	64,250,000							(406,655)	(406,655)	271,853	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		11/05/2021	Various	12/15/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	100,105,225	99,041,744	100,105,225							(1,063,481)	(1,063,481)	322,327	
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		12/03/2021	MORGAN STANLEY	12/14/2021	Jane Street Execution Services, LLC	0.000	25,609,210	25,629,869	25,609,210							20,659	20,659		
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		11/16/2021	Various	12/15/2021	Various	0.000	120,145,338	119,604,596	120,145,338							(540,742)	(540,742)	487,059	
8099999. Subtotal - Bonds - SVO Identified Funds								245,859,773	244,276,210	245,859,773							(1,583,563)	(1,583,563)	809,386	
28248C-AH-9	84 Lumber Company Term B-1 Loan		03/17/2021	WELLS FARGO	03/22/2021	Various	200,000	199,458	200,500	199,459		1		1			1,041	1,041	104	
00687M-AB-7	Adient US LLC Initial Term Loan		03/09/2021	BANK OF AMERICA/MERRILL LYNCH	04/08/2021	Various	2,000,000	2,012,500	2,000,000	2,000,000		(12,500)		(12,500)					7,300	
BAS18X-MC-4	AIR CANADA	A	08/20/2021	JPMORGAN CHASE & CO.	08/20/2021	JPMORGAN CHASE & CO.	1,000,000	990,000	1,000,000	990,000							10,000	10,000		
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		04/20/2021	WELLS FARGO	05/20/2021	Various	4,992,228	9,637,738	4,923,656	4,863,636		(4,774,102)		(4,774,102)			60,020	60,020	26,938	
01438K-AH-8	ALDEVRON LLC INITIAL TL		04/09/2021	Various	08/30/2021	Various	6,769,671	6,769,510	6,769,671	6,769,671		160		160					136,024	
01449K-AB-8	ALERA GROUP INTERMEDIATE HOLD TLB		03/19/2021	JPMORGAN CHASE & CO.	09/30/2021	Various	3,000,000	3,022,500	3,000,000	3,000,000		(22,500)		(22,500)					72,866	
01642P-BB-1	ALIXPARTNERS LLP		03/11/2021	BANK OF AMERICA/MERRILL LYNCH	01/01/2021	VARIOUS		(11,375)												
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		03/02/2021	CREDIT SUISSE	05/14/2021	Various	5,000,000	7,191,472	5,020,294	5,036,122		(2,155,351)		(2,155,351)			(15,827)	(15,827)	44,156	
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		03/17/2021	EXCHANGE	01/01/2021	VARIOUS		(20,625)												
BAS185-MW-1	AT HOME GROUP INC TL B		07/30/2021	BANK OF AMERICA/MERRILL LYNCH	08/09/2021	BANK OF AMERICA/MERRILL LYNCH	500,000	496,250	500,125	496,262		12		12			3,863	3,863	660	
04685Y-AM-1	ATHENAHEALTH INC TL-B		02/22/2021	JPMORGAN CHASE & CO.	10/05/2021	Various	400,000	400,000	400,995	400,000							995	995	11,032	
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		07/07/2021	Various	07/07/2021	Various	6,100,000	6,121,362	6,100,000	6,100,000		(21,362)		(21,362)					46,292	
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		03/19/2021	GOLDMAN, SACHS & CO.	04/06/2021	Various	1,918,651	1,933,041	1,918,651	1,918,651		(14,390)		(14,390)					5,600	
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		04/14/2021	BANK OF AMERICA/MERRILL LYNCH	05/19/2021	Various	6,469,654	14,618,232	6,460,739	6,469,654		(8,148,578)		(8,148,578)			(8,915)	(8,915)	14,851	
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		04/05/2021	EXCHANGE	01/01/2021	VARIOUS		(17,076)												
12510M-AB-5	CORR PARENT INC TLB		03/11/2021	CITIZENS BANK, NA	04/07/2021	CITIZENS BANK, NA	350,000	348,250	350,875	348,265		15		15			2,610	2,610	1,313	
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		05/11/2021	Various	12/20/2021	Various	4,800,000	4,762,030	4,800,000	4,800,000		26,500		26,500					131,325	
17875L-AL-3	CITYCENTER HOLDINGS LLC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	05/24/2021	Various	4,000,000	5,508,265	3,960,104	3,985,996		(1,522,270)		(1,522,270)			(25,892)	(25,892)	25,447	
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		04/26/2021	EXCHANGE	01/01/2021	VARIOUS		(28,213)												
20084X-AF-1	COMMERCEHUB INC TLB		01/04/2021	MORGAN STANLEY	01/07/2021	MORGAN STANLEY	250,000	248,750	250,000	248,751		1		1			1,249	1,249	99	
20716E-AQ-5	CONFIE SEGUROS HLDGS 2ND LIEN TL		02/22/2021	RBC DOMINION SECURITIES	06/08/2021	Various	500,000	480,720	500,000	500,000		19,280		19,280					12,690	
20716E-AN-2	CONFIE SEGUROS HOLDING II CO TLB		04/15/2021	RBC DOMINION SECURITIES	06/08/2021	Various	3,000,000	2,955,000	3,000,000	3,000,000		45,000		45,000					26,473	
21926B-AD-4	CORNERSTONE ONDEMAND 2021 REF TL		05/14/2021	Various	10/15/2021	Various	1,838,925	1,815,985	1,838,925	1,838,925		22,940		22,940					27,883	
12594W-AK-2	CPI HOLDCO LLC TLB (1ST LIEN)		05/10/2021	Various	11/29/2021	Various	7,572,887	7,578,195	7,572,887	7,572,887		(5,308)		(5,308)					169,115	
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		04/07/2021	Various	04/07/2021	Various													5,379	
24701P-AD-8	DELIVER BUYER INC (AKA MHS HOL) TL		03/25/2021	RBC DOMINION SECURITIES	12/17/2021	Various	4,500,000	4,533,750	4,500,000	4,500,000		(33,750)		(33,750)					247,156	
24702N-BF-6	DELL INTERNATIONAL LLC (EMC) TL B2		03/01/2021	EXCHANGE	11/01/2021	Various	1,857,345	1,849,230	1,857,529	1,856,238		7,008		7,008			1,291	1,291	26,163	
48114N-AB-7	DOMTAR CORP TLB		03/04/2021	DEUTSCHE BANK AG	05/13/2021	DEUTSCHE BANK AG	425,000	422,875	425,000	422,924		49		49			2,076	2,076	4,132	
BAS16H-93-6	ENTERPRISE DEVELOPMENT AUTHORITY		03/24/2021	WELLS FARGO	03/24/2021	WELLS FARGO	500,000	497,500	502,500	497,500							5,000	5,000		
26908B-AK-9	ESH HOSPILTALITY INC TL B		03/23/2021	DEUTSCHE BANK AG	06/16/2021	Various	4,000,000	5,195,369	3,993,384	3,989,046		(1,206,323)		(1,206,323)			4,338	4,338	12,526	
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		03/22/2021	GOLDMAN, SACHS & CO.	11/01/2021	Various	6,500,000	9,459,936	6,499,696	6,500,255		(2,959,681)		(2,959,681)			(559)	(559)	135,018	
33905P-AB-7	FLEETWASH INC DDTAL		06/10/2021	BANK MONTREAL / NESBITT BURNS	09/03/2021	Various	57,786	57,786	57,786	57,728		259		259			59	59	926	
34721H-AB-5	FORT DEARBORN HLDGS INC TL		04/29/2021	Various	11/05/2021	Various	5,761,794	5,753,205	5,761,794	5,761,794		7,965		7,965					170,630	
G3679Y-AC-6	Froneri International PLC Term L	D	04/09/2021	CREDIT SUISSE	05/24/2021	Various	4,987,437	4,928,729	4,918,860	4,929,924		(8,849,355)		(8,849,355)			(11,064)	(11,064)	14,719	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		03/05/2021	JPMORGAN CHASE & CO.	10/29/2021	Various	7,822,477	7,861,589	7,822,477	7,822,477		(39,112)		(39,112)					141,841	
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		04/20/2021	JPMORGAN CHASE & CO.	07/13/2021	Various	5,984,962	6,037,331	5,984,962	5,984,962		(17,906)		(17,906)					62,818	
G4123K-AB-8	GRAB HOLDINGS INC TERM LOAN B	D	02/05/2021	JPMORGAN CHASE & CO.	02/11/2021	JPMORGAN CHASE & CO.	700,000	679,000	700,350	679,042		42		42			21,308	21,308	449	
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		08/20/2021	BANK OF AMERICA/MERRILL LYNCH	01/01/2021	VARIOUS		(8,230)												
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		01/14/2021	MORGAN STANLEY	11/18/2021	Various	1,000,000	763,750	854,636	889,422		125,672		125,672			(34,786)	(34,786)	53,759	
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		03/25/2021	CREDIT SUISSE	04/22/2021	Various	5,000,000	5,018,750	4,986,139	5,018,424		(8,547,353)		(8,547,353)			(32,285)	(32,285)	11,121	
41151P-AN-5	HARBOR FREIGHT TL		06/15/2021	Various	07/01/2021	Various	9,987,469	9,998,026	9,953,336	9,997,097		(48,221,097)		(48,221,097)			(43,760)	(43,760)	60,836	
41254H-AG-4	HARGRAY ACQUISITION CO TLB		04/05/2021	CREDIT SUISSE	05/03/2021	Various	3,410,704	3,423,494	3,410,704	3,410,704		(12,790)		(12,790)					9,948	
404122-BA-0	HCA INC B12 TL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH	06/30/2021	Various	5,000,000	5,031,250	5,000,000	5,000,000		(31,250)		(31,250)					27,519	
G4712J-AQ-5	HIG FINANCE 2 LIMITED DD TL	D	01/27/2021	MORGAN STANLEY	03/31/2021	Various	546,296	538,102	538,296	538,047		(55)		(55)			249	249	4,541	
G4712J-AP-7	HIG FINANCE 2 LIMITED USD TLB	D	06/01/2021	EXCHANGE	10/01/2021	Various	544,931	536,931	544,931	544,931		8,000		8,000					13,213	
43162T-AT-7	HILLMAN GROUP INC. THE DD TL		08/04/2021	JEFFERIES & COMPANY, INC.	08/12/2021	Various	10,127	10,127	10,127	10,127									33	
43162T-AR-1	HILLMAN GROUP INC. THE TL B1		08/04/2021	JEFFERIES & COMPANY, INC.	08/12/2021	Various	528,481	527,160	528,481	527,164		4		4			1,317	1,317	4,535	
BA50QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		04/01/2021	DIRECT	08/27/2021	Various	1,431,250	1,431,250	1,431,250	1,431,250		939		939					44,645	
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		04/16/2021	BANK OF AMERICA/MERRILL LYNCH	06/07/2021	Various	4,986,472	4,978,346	4,942,840	4,978,605		259		259			(35,765)	(35,765)	20,708	
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		03/25/2021	JPMORGAN CHASE & CO.	08/17/2021	Various	6,000,000	5,973,750	6,000,000	6,000,000		26,250		26,250					73,495	
45070B-AG-0	ITT Holdings LLC Term Loan		07/15/2021	JEFFERIES & COMPANY, INC.	07/20/2021	Jefferies & Company, Inc.	500,000	497,500	498,750	497,504		4		4			1,246	1,246	226	
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	03/16/2021	JPMORGAN CHASE & CO.	03/30/2021	Various	4,000,000	4,014,592	4,000,000	4,000,000		(14,592)		(14,592)					4,014	
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		04/21/2021	Various	09/30/2021	Various	12,071	12,108	12,071	12,071		(37)		(37)					31,493	
49387T-AV-8	KIK Custom Products Inc. Term Lo		01/15/2021	BARCLAYS	01/21/2021	Various	250,000	247,172	249,688	247,180		8		8			2,508	2,508	219	
78572G-AN-8	KSBR HOLDING CORP		02/03/2021	CITIZENS BANK, NA	06/01/2021	Various	1,695,342	1,692,514	1,695,342	1,695,342		2,829		2,829					18,675	
50168E-AE-2	LABL INC. DOLLAR TERM B LOAN		08/05/2021	Various	12/31/2021	Various	3,986,832	3,968,777	3,986,832	3,986,832		18,055		18,055					62,011	
50179J-AE-8	LBM ACQUISITION LLC DELAYED TL		07/01/2021	BARCLAYS	12/31/2021	Various	544,000	535,517	354,287	535,617		100		100			(181,330)	(181,330)	2,248	
57777P-AE-5	MAVIS TIRE EXPRESS SERVICES TLB2		03/05/2021	Jefferies & Company, Inc.	05/04/2021	Various	3,171,518	3,193,543	3,171,518	3,171,518		(22,024)		(22,024)					26,392	
BAS192-XQ-8	MEDLINE IND BRIDGE UNSEC FAC		10/21/2021	GOLDMAN SACHS	10/21/2021	GOLDMAN SACHS													384,615	
BAS192-WB-2	MEDLINE IND IND.BRIDGE SEC FAC		10/25/2021	JPMORGAN CHASE & CO.	10/25/2021	JPMORGAN CHASE & CO.													51,282	
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	04/08/2021	Various	06/03/2021	Various	3,898,333	3,883,382	3,859,350	3,883,789		406		406			(24,439)	(24,439)	16,388	
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		07/01/2021	Various	10/29/2021	Various	7,952,072	7,956,914	7,953,602	7,955,706		(1,208)		(1,208)			(2,103)	(2,103)	83,628	
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		04/05/2021	Jefferies & Company, Inc.	10/15/2021	Various	3,989,975	3,999,950	3,989,975	3,989,975		(9,975)		(9,975)					101,444	
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		07/21/2021	UNION BANK OF SWITZERLAND	07/21/2021	Various	6,869,139	6,812,550	6,869,139	6,869,139		56,589		56,589					183,498	
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		04/26/2021	DEUTSCHE BANK AG	11/12/2021	Various	993,631	988,639	974,613	989,100		(334,730)		(334,730)			(14,487)	(14,487)	35,676	
63689E-AS-4	NATIONAL MENTOR HOLDINGS DDTL		05/19/2021	Various	05/19/2021	Various	382,382	382,382	382,382	382,382									9,125	
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		02/17/2021	Various	03/02/2021	Various	10,068	8,514	10,068	10,068		1,554		1,554					25	
63937Y-AE-1	NAVISTAR INC TERM LOAN B		03/12/2021	JPMORGAN CHASE & CO.	07/01/2021	Various	4,500,000	4,516,875	4,500,000	4,500,000		(16,875)		(16,875)					50,021	
64200P-AH-1	NEW ARCLIN US HOLDINGS TL		03/01/2021	CREDIT SUISSE	09/30/2021	Various	2,000,000	1,990,200	2,000,000	2,000,000		9,800		9,800					59,098	
44931V-AH-6	NIC ACQUISITION CORP TL 2ND LIEN		02/03/2021	JPMORGAN CHASE & CO.	02/04/2021	Antares Holdings LP	500,000	492,500	507,500	492,502		2		2			14,998	14,998	118	
45674P-AC-8	NIELSEN CONSUMER LLC TL		03/29/2021	Various	12/31/2021	Various	13,000,000	13,036,772	13,033,398	13,033,413		(3,359)		(3,359)			(14)	(14)	363,548	
68277F-AC-3	ONEDIGITAL BORROWER LLC DDTL		10/29/2021	JPMORGAN CHASE & CO.	10/29/2021	Various	134,766	134,766	134,766	134,766		732		732					4,144	
68277F-AD-1	ONEDIGITAL BORROWER LLC TL		10/29/2021	JPMORGAN CHASE & CO.	11/30/2021	Various	134,766	134,766	132,196	134,766		(58,164,080)		(58,164,080)			(2,569)	(2,569)	2,052	
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		02/04/2021	Jefferies & Company, Inc.	01/01/2021	VARIOUS		(1,214)												
68835H-AH-3	OSMOSE UTILITIES SERVICES INC. TL		07/12/2021	SOCIETE GENERALE	08/24/2021	SOCIETE GENERALE	400,000	398,000	398,000	398,029		29		29			(29)	(29)	2,000	
76173F-AU-1	PACTIVE EVERGREEN (AKA REYNOLDS)		06/18/2021	GOLDMAN, SACHS & CO.	06/21/2021	Various	4,000,000	3,990,078	3,990,000	3,990,111		(9,889)		(9,889)			(111)	(111)	1,105	
69946E-AT-8	PAREXEL INTERNATIONAL CORP TL		02/19/2021	BANK OF AMERICA/MERRILL LYNCH	04/22/2021	Various	1,375,000	1,364,578	1,361,250	1,365,042		464		464			(3,792)	(3,792)	6,780	
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		03/16/2021	JPMORGAN CHASE & CO.	04/15/2021	Various	2,000,000	2,008,423	1,993,814	2,008,269		(992,400)		(992,400)			(14,455)	(14,455)	6,419	
69355H-AB-4	PPD INC TL B		06/25/2021	JPMORGAN CHASE & CO.	12/08/2021	Various	24,500,000	24,559,236	24,500,000	24,500,000		(59,236)		(59,236)					432,304	
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		03/18/2021	GOLDMAN, SACHS & CO.	08/02/2021	Various	5,000,000	5,006,250	5,000,000	5,000,000		(6,250)		(6,250)					34,515	
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT TL		03/24/2021	BANK OF AMERICA/MERRILL LYNCH	03/26/2021	Various	1,700,000	1,691,311	1,697,875	1,691,314		3		3			6,561	6,561	378	
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		04/07/2021	BANK OF AMERICA/MERRILL LYNCH	12/01/2021	Various	3,000,000	2,988,750	3,000,000	3,000,000		11,250		11,250					63,286	
75025K-AF-5	RADIATE HOLDCO LLC TLB		04/09/2021	CREDIT SUISSE	11/01/2021	Various	3,990,000	4,004,963	3,990,000	3,994,798		(1,716,987)		(1,716,987)			(4,798)	(4,798)	70,522	
75972J-AB-0	RENAISSANCE LEARNING INC TL		04/15/2021	BARCLAYS	11/12/2021	Various	3,491,026	3,450,228	3,436,772	3,455,129		(1,146,082)		(1,146,082)			(18,356)	(18,356)	68,221	
76680V-AB-8	RING CONTAINER TECH GROUP LLC TL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH	05/13/2021	Various	3,000,000	2,993,003	2,970,077	2,993,314		(965,978)		(965,978)			(23,237)	(23,237)	14,041	
78571Y-BE-9	SABRE GLBL INC TLB		01/08/2021	BANK OF AMERICA/MERRILL LYNCH	02/03/2021	Various	625,000	618,090	625,781	618,147		56		56			7,634	7,634	2,144	
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		04/06/2021	MORGAN STANLEY	09/17/2021	Various	2,000,000	2,010,000	2,000,000	2,000,000		(10,000)		(10,000)					28,296	
BAS16S-26-2	SPA HOLDINGS 3 OY TL B	D	11/05/2021	GOLDMAN SACHS INTERNATIONAL	11/15/2021	Various	1,194,008	1,188,007	1,194,008	1,188,027		20		20			5,980	5,980	1,575	
84762N-BP-5	SPECTRUM BRANDS HOLDINGS INC T		03/09/2021	RBC DOMINION SECURITIES	03/23/2021	RBC DOMINION SECURITIES	1,000,000	997,500	1,003,750	997,512		12		12			6,238	6,238	972	
85769E-AZ-4	STATION CASINOS LLC TLB		04/09/2021	DEUTSCHE BANK AG	01/01/2021	VARIOUS		(2,119)												
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		03/18/2021	Jefferies & Company, Inc.	05/03/2021	Various	4,000,000	3,990,000	3,927,407	3,990,366		(1,233,721)		(1,233,721)			(62,959)	(62,959)	21,682	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87164G-AM-5	SYNIVERSE HLDGS TL		03/19/2021	BARCLAYS	03/23/2021	Various	4,000,000	3,909,000	3,960,000	3,909,348		348		348			50,652	50,652	2,667	
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/02/2021	Jefferies & Company, Inc.	05/21/2021	Various	4,000,000	3,975,000	3,955,117	3,976,631		(1,553,925)		(1,553,925)			(21,514)	(21,514)	39,934	
88145L-AE-4	TERRIER MEDIA BUYER INC 2021 TLB		04/13/2021	Various	05/10/2021	Various	4,353,750	4,326,983	4,321,122	4,327,490		507		507			(6,367)	(6,367)	19,734	
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		03/10/2021	MORGAN STANLEY	04/07/2021	Various	4,000,000	3,975,000	3,981,816	3,974,903		(1,945,313)		(1,945,313)			6,914	6,914	9,679	
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC TLB	D	08/16/2021	BANK OF AMERICA/MERRILL LYNCH	08/26/2021	BANK OF AMERICA/MERRILL LYNCH	1,000,000	995,000	1,000,000	995,018		18		18			4,982	4,982	581	
BAS1AU-59-3	TRANS UNION LLC 2ND LIEN TL		12/08/2021	JPMORGAN CHASE & CO.	12/23/2021	SCHEDULED REDEMPTION	300,000	298,500	300,000	300,000		1,500		1,500					637	
89364M-BS-2	TRANSDIGM INC TLG		04/08/2021	MACQUARIE CAPITAL (USA) INC.	05/07/2021	Various	2,114,609	2,081,840	2,088,176	2,082,553		714		714			5,623	5,623	4,020	
89364M-BQ-6	TRANSDIGM INC. REFI TLE - TLE		07/08/2021	BANK OF AMERICA/MERRILL LYNCH	07/09/2021	BANK OF AMERICA/MERRILL LYNCH	4,974,747	4,925,000	4,912,563	4,925,034		34		34			(12,471)	(12,471)	475	
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		05/19/2021	MACQUARIE CAPITAL (USA) INC.	06/21/2021	Various	2,992,424	2,964,874	2,953,492	2,964,982		(1,490,097)		(1,490,097)			(11,489)	(11,489)	1,314	
89678Q-AB-2	TRITON WATER HOLDINGS INC TL		04/22/2021	Various	06/02/2021	Various	5,400,000	5,392,172	5,379,750	5,392,340		167		167			(12,590)	(12,590)	28,767	
90385K-AG-6	UKG INC 2021 INCREMENTAL TL		03/19/2021	Various	12/01/2021	Various	7,244,375	7,276,153	7,272,593	7,272,610		(6,976,993)		(6,976,993)			(17)	(17)	175,166	
90385K-AD-3	ULTIMATE SOFTWARE INCREM TL		01/06/2021	CREDIT SUISSE	01/22/2021	EXCHANGE	1,496,250	1,507,472	1,502,586	1,507,388		(84)		(84)			(4,803)	(4,803)	3,159	
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	06/03/2021	Various	5,000,000	5,023,761	5,000,000	5,000,000		(25,000)		(25,000)					28,917	
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		08/01/2021	DIRECT	09/29/2021	Various	10,294		10,294	10,294		10,294		10,294					252	
N9000D-AD-9	UPC BROADBAND HLDGS BV TLB2		06/17/2021	Various	06/17/2021	Various	2,000,000	1,977,295	2,000,000	2,000,000		22,705		22,705					22,610	
90344J-AF-1	US CONCRETE INC TLB		07/07/2021	JPMORGAN CHASE & CO.	08/26/2021	Various	6,000,000	5,985,000	6,000,000	6,000,000		15,000		15,000					27,083	
91809E-AE-1	UTZ QUALITY FOODS 2021 NEW TL		01/27/2021	BANK OF AMERICA/MERRILL LYNCH	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	500,000	498,750	502,500	498,768		18		18			3,732	3,732	1,735	
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	05/03/2021	BANK OF AMERICA/MERRILL LYNCH	08/02/2021	Various	4,987,500	5,056,078	4,985,054	5,053,575		(2,503)		(2,503)			(68,521)	(68,521)	54,573	
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		05/12/2021	Various	01/01/2021	VARIOUS		(45,509)												
92565E-AB-9	VICI PROPERTIES INC. TL		03/26/2021	Various	09/15/2021	Various	7,000,000	6,967,941	7,000,000	7,000,000		32,059		32,059					64,600	
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		03/12/2021	BANK OF AMERICA/MERRILL LYNCH	03/26/2021	EXCHANGE	5,000,000	5,018,750	5,016,607	5,018,579		(171)		(171)			(1,973)	(1,973)	6,542	
92956R-AG-6	WABASH NATIONAL CORPORATION TL		06/16/2021	WELLS FARGO	12/31/2021	Various	6,940,008	6,954,297	6,940,008	6,940,008		(14,289)		(14,289)					99,015	
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		03/25/2021	BANK OF AMERICA/MERRILL LYNCH	08/11/2021	Various	5,000,000	4,981,250	4,925,379	4,982,694		(10,064,411)		(10,064,411)			(57,315)	(57,315)	59,726	
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING TLB		04/07/2021	BANK MONTREAL / NESBITT BURNS	05/20/2021	BANK MONTREAL / NESBITT BURNS	500,000	497,500	500,000	497,536		36		36			2,464	2,464	2,688	
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		03/05/2021	JPMORGAN CHASE & CO.	10/22/2021	Various	2,000,000	2,007,500	2,000,000	2,000,000		(7,500)		(7,500)					18,508	
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		04/12/2021	MORGAN STANLEY	12/31/2021	Various	3,500,000	3,492,780	3,478,988	3,493,317		537		537			(14,329)	(14,329)	22,042	
97246F-AF-3	WILSONART TRANCHE D TL		03/09/2021	DEUTSCHE BANK AG	04/01/2021	Various	6,000,000	6,027,979	6,016,089	6,027,340		(2,890,018)		(2,890,018)			(11,252)	(11,252)	16,579	
92929L-AW-8	WMG ACQUISITION TL		03/19/2021	CREDIT SUISSE	04/30/2021	EXCHANGE	2,500,000	2,500,000	2,500,000	2,500,000									2,486	
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		08/19/2021	EXCHANGE	01/01/2021	VARIOUS		(9,972)												
98919X-AB-7	ZAYO GROUP HOLDINGS INC. TL		03/22/2021	CREDIT SUISSE	05/13/2021	Various	4,000,000	4,000,000	3,955,000	4,000,000							(45,000)	(45,000)	17,973	
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		04/19/2021	Various	05/21/2021	Various	6,128,314	6,117,576	6,059,371	6,117,754		(17,328,048)		(17,328,048)			(58,383)	(58,383)	24,793	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							370,946,745	390,943,962	369,713,216	370,365,829		(193,124,600)		(193,124,600)			(652,613)	(652,613)	4,906,710	
8399998. Total - Bonds							7,006,675,966	7,333,894,397	7,303,187,881	7,307,984,261		(198,456,603)		(198,456,603)			(6,168,201)	(6,168,201)	38,734,342	8,489,393
S51692-18-4	DRAEGERWERK PREF AG	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	137.000	10,601	10,873	10,601						(786)	1,059	273	23	
S52712-76-7	SIXT PREF	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	214.000	16,271	19,918	16,271						(186)	3,833	3,647	2	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								26,872	30,792	26,872						(972)	4,892	3,920	25	
8999998. Total - Preferred Stocks								26,872	30,792	26,872						(972)	4,892	3,920	25	
88025U-10-9	10X GENOMICS INC CLASS A		11/02/2021	Various	12/09/2021	Various	6,170.000	1,013,063	885,792	973,367			39,697	(39,697)			(87,575)	(87,575)		
68269G-10-7	1LIFE HEALTHCARE INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	267.000	9,536	6,684	8,827			709	(709)			(2,143)	(2,143)		
35104E-10-0	4D MOLECULAR THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	107.000	2,735	3,735	2,577			158	(158)			1,158	1,158		
282914-10-0	8X8 INC.		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	603.000	16,990	13,342	16,349			641	(641)			(3,007)	(3,007)		
65443P-10-2	908 DEVICES		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	121.000	4,717	4,354	4,689			28	(28)			(335)	(335)		
G0060R-11-8	ABCAM PLC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	18.000	361	402	343			17	(17)		(17)	76	59		
003654-10-0	ABIOMED INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	2,728.000	954,145	851,609	954,145							(102,536)	(102,536)		
00404A-10-9	ACADIA HEALTHCARE CO INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	101.000	5,747	6,230	5,747							483	483		
004225-10-8	ACADIA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	488.000	7,701	9,411	7,701							1,710	1,710		
004239-10-9	ACADIA REALTY TRUST		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	52.000	1,028	1,155	1,021			8	(8)			134	134	17	
00430H-10-2	ACCELERATE DIAGNOSTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	547.000	3,734	2,971	3,480			254	(254)			(510)	(510)		
G1151C-10-1	ACCENTURE PLC	D	02/23/2021	GOLDMAN, SACHS & CO.	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,363.000	605,377	589,294	605,377							(16,083)	(16,083)		
00437E-10-2	ACCOLADE INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	115.000	5,373	3,315	4,850			523	(523)			(1,535)	(1,535)		
S57281-25-5	ACEA	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	36.000	719	746	719						(53)	81	28	29	
00108J-10-9	ACM RESEARCH CLASS A INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	8.000	544	751	544							207	207		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
SB8BSR-Y1-6	ACTIVIA PROPERTIES REIT INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	1.000	4,404	3,912	4,096			308	(308)		(311)	127	(184)	77	
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	08/20/2021	Various	12/09/2021	Various	10,864.860	304,462	263,513	289,426			15,036	(15,036)		(11,945)	(13,968)	(25,913)	4,114	
00653Q-10-2	ADAPTHEALTH CORP CLASS A		09/30/2021	Various	11/22/2021	Various	6,608.000	216,169	187,309	216,044			125	(125)			(28,735)	(28,735)		
D0066B-18-5	ADIDAS SALOMON AG	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	2,252.000	745,598	660,790	745,598						(16,597)	(68,211)	(84,808)		
G0084W-10-1	ADIENT PLC	D	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	220.000	9,434	9,234	9,148			285	(285)			85	85		
SBYNXB-Z5-0	ADO PROPERTIES	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	66.000	2,044	835	1,124			919	(919)		(83)	(207)	(290)	31	
00724F-10-1	ADOBE INC		02/23/2021	GOLDMAN, SACHS & CO.	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,834.000	857,945	772,468	857,945							(85,478)	(85,478)		
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	159.000	6,153	5,224	6,076			77	(77)			(852)	(852)		
SB62WZ-W2-5	ADVANCE RESIDENCE INVESTMENT CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	2.000	6,089	6,164	6,089						(462)	537	75	89	
007973-10-0	ADVANCED ENERGY INDUSTRIES		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	30.000	3,006	2,573	3,006							(433)	(433)	3	
N3501V-10-4	ADYEN NV	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	726.000	2,183,615	2,031,968	2,183,615						(48,606)	(103,041)	(151,647)		
SB1G5X-P1-4	AEDIFICA REIT SA	B	09/30/2021	BANK OF AMERICA/MERRILL LYNCH	10/18/2021	BANK OF AMERICA/MERRILL LYNCH	2,080.000	271,578	275,836	259,864			11,714	(11,714)		(10,114)	26,086	15,972		
N00985-10-6	AERCAP HOLDINGS NV	D	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	218.000	10,590	13,720	10,590							3,130	3,130		
00771V-10-8	AERIE PHARMACEUTICALS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	219.000	4,027	3,542	3,716			311	(311)			(175)	(175)		
Q3583G-10-5	AFTERPAY TOUCH GROUP LTD	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	9,237.000	849,643	663,187	838,685			10,958	(10,958)		(31,771)	(143,727)	(175,498)		
00847G-70-5	AGENUS INC.		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	666.000	2,670	2,248	2,531			138	(138)			(284)	(284)		
00848J-10-4	AGILITI INC		05/05/2021	Various	05/06/2021	JEFFERIES & COMPANY, INC.	7,582.000	115,905	113,862	115,905							(2,043)	(2,043)		
00847J-10-5	AGILYSYS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	29.000	1,728	1,468	1,391			337	(337)			77	77		
S20098-23-2	AGNICO EAGLE MINES LTD COM	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	6,920.000	360,833	334,376	360,833						(8,190)	(18,266)	(26,457)	1,594	
S49160-39-3	AIR FRANCE-KLM SA	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	275.000	1,520	1,247	1,327			193	(193)		(98)	18	(80)		
00912X-30-2	AIR LEASE CORP		05/17/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	283.000	12,902	12,917	12,902							15	15		
00972D-10-5	AKEBIA THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	1,003.000	3,318	2,753	3,310			8	(8)			(557)	(557)		
00973Y-10-8	AKERO THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	97.000	2,496	2,346	2,210			286	(286)			136	136		
00973J-10-1	AKOUOS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	241.000	2,879	1,915	2,798			81	(81)			(883)	(883)		
SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	200.000	807	873	789			18	(18)		1	82	84		
011659-10-9	ALASKA AIR GROUP, INC.		03/29/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,189.000	202,660	213,750	202,660							11,090	11,090		
01345P-10-6	ALBIREO PHARMA INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	112.000	3,494	3,234	3,494							(260)	(260)		
013872-10-6	ALCOA CORP		11/09/2021	Various	11/22/2021	Various	572.000	23,098	27,745	22,832			266	(266)			4,913	4,913	43	
014442-10-7	ALECTOR INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	307.000	5,470	6,335	5,470							865	865		
014752-10-9	ALEXANDERS, INC.		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	20.000	5,086	5,353	5,086							267	267	90	
015351-10-9	ALEXION PHARMACEUTICAL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	07/22/2021	MERGER	22.000	3,301	5,273	3,301							1,972	1,972		
SBG0SJ-42-0	ALFEN NV	B	05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	6.000	499	579	499						(37)	117	80		
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	11/02/2021	Various	12/09/2021	Various	27,276.000	1,078,614	1,045,108	1,048,522			30,092	(30,092)		(3,414)		(3,414)	2,885	
017175-10-0	ALLEGHANY CORP.		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	1,443.000	955,062	971,069	955,062							16,008	16,008		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		04/20/2021	Various	05/06/2021	Various	3,003.000	79,597	74,587	76,944			2,653	(2,653)			(2,358)	(2,358)		
S23877-01-2	ALLIED PROPERTIES REAL ESTATE INVE	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	29.000	879	991	879						(1)	114	112	22	
019770-10-6	ALLOGENE THERAPEUTICS INC		06/30/2021	Various	11/22/2021	Various	204.000	5,445	4,539	5,212			233	(233)			(673)	(673)		
019818-10-3	ALLOVIR INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	181.000	4,239	3,489	4,239							(750)	(750)		
S60131-54-7	ALONY HETZ PROPERTIES & INV	B	02/28/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	947.000	11,272	16,820	11,272						818	4,731	5,548	242	
02079K-30-5	ALPHABET INC CLASS A		02/23/2021	GOLDMAN, SACHS & CO.	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	983.000	2,025,098	1,973,358	2,025,098							(51,740)	(51,740)		
02081G-20-1	ALPHATEC HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	38.000	530	426	463			67	(67)			(37)	(37)		
D0378R-10-0	ALSTRIA OFFICE	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	66.000	1,112	1,447	1,069			43	(43)		(79)	458	378	43	
02156B-10-3	ALTERYX INC CLASS A		09/14/2021	Various	11/22/2021	Various	330.000	26,272	22,210	24,910			1,362	(1,362)			(2,700)	(2,700)		
S61676-97-9	ALTIUM LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	396.000	8,288	12,048	8,288						(535)	4,296	3,761	53	
S69549-85-5	ALUMINA	B	06/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	3,364.000	4,337	4,534	4,154			182	(182)		(370)	750	379	115	
K03293-14-7	AMBU CLASS B	B	11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	5,419.000	155,599	148,524	154,477			1,122	(1,122)		(735)	(5,218)	(5,952)		
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		05/25/2021	Various	11/22/2021	Various	1,260.000	11,584	58,149	11,584							46,565	46,565		
G0250X-10-7	AMCOR PLC	D	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	87,523.000	1,057,278	1,011,323	1,057,278							(45,955)	(45,955)	10,503	
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	353.000	7,671	6,876	7,328			343	(343)			(453)	(453)		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		09/30/2021	Various	11/18/2021	Various	19,317.000	916,708	1,023,614	911,853			4,855	(4,855)			111,761	111,761	10,720	
025676-20-6	AMERICAN EQUITY INVT LIFE HL		09/30/2021	Various	11/22/2021	Various	373.000	11,463	11,790	11,344			119	(119)			446	446		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
026874-78-4	AMERICAN INTL GROUP INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	44,810.000	2,687,704	2,455,800	2,687,704							(231,904)	(231,904)		
03044L-10-5	AMERICAN WELL CORP CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	289.000	3,439	2,990	3,439							(449)	(449)		
030506-10-9	AMERICAN WOODMARK CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	38.000	2,468	2,722	2,468							254	254		
03064D-10-8	AMERICOLD REALTY TRUST		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	235.000	8,374	7,575	6,827			1,547	(1,547)			748	748	91	
03152W-10-9	AMICUS THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	494.000	5,345	5,550	4,718			627	(627)			832	832		
A04000Q-11-5	AMS AG	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	21.000	391	396	384			7	(7)		(3)	15	12		
03236M-20-0	AMYRIS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	350.000	4,733	2,451	4,727			7	(7)			(2,276)	(2,276)		
03272L-10-8	ANAPLAN INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	112.000	7,287	6,047	6,820			467	(467)			(772)	(772)		
SB1WVF-68-5	ANDRITZ AG	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	37.000	1,796	1,886	1,667			129	(129)		(124)	343	219	31	
S65428-74-0	ANGES INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	400.000	3,513	1,558	2,474			1,039	(1,039)		(172)	(744)	(916)		
00183L-10-2	ANGI HOMESERVICES INC CLASS A		03/31/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	118.000	1,764	1,470	1,534			230	(230)			(64)	(64)		
035255-10-8	ANIKA THERAPEUTICS INC.		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	123.000	4,514	4,895	4,514							381	381		
03589W-10-2	ANNEXON INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	180.000	3,744	2,429	3,350			394	(394)			(921)	(921)		
03674X-10-6	ANTERO RESOURCES CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	636.000	10,227	11,457	10,227							1,231	1,231		
S60655-86-7	ANZ NATIONAL BANK	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	33,841.000	709,850	669,027	709,850						(35,047)	(5,776)	(40,823)	17,518	
SB1G18-54-9	AOZORA BANK LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	400.000	9,133	9,090	8,834			299	(299)		(526)	781	256	234	
03743Q-10-8	APA CORP		03/03/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	1,590.000	15,057	42,175	15,057							27,117	27,117	179	
03750L-10-9	APARTMENT INCOME REIT CORP		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	234.000	9,566	12,134	9,566							2,568	2,568	307	
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMEN		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,025.000	7,175	7,870	6,878			297	(297)			992	992		
03753U-10-6	APELLIS PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	194.000	9,354	6,420	8,707			647	(647)			(2,287)	(2,287)		
SB01Z4-C3-9	APG SGA SA	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	7.000	1,781	1,465	1,617			163	(163)		(53)	(99)	(152)		
SBTC2N-F2-7	APHRIA INC	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	122.000	1,525	2,190	1,525						17	647	665		
00187Y-10-0	API GROUP CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	213.000	4,083	5,288	4,072			11	(11)			1,216	1,216		
03763A-20-7	APOLLO MEDICAL HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	68.000	6,238	7,106	6,191			47	(47)			914	914		
03783T-10-3	APPHARVEST INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	444.000	3,219	2,466	2,895			324	(324)			(428)	(428)		
03782L-10-1	APPIAN CORP CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	107.000	10,641	7,948	9,899			743	(743)			(1,950)	(1,950)		
03784Y-20-0	APPLE HOSPITALITY REIT INC		08/18/2021	BANK OF AMERICA/MERRILL LYNCH	11/18/2021	MORGAN STANLEY	24,255.000	356,523	383,209	356,523							26,686	26,686	243	
03828A-10-1	APPLIED THERAPEUTICS INC		09/30/2021	Various	11/22/2021	Various	278.000	4,596	3,596	4,342			254	(254)			(746)	(746)		
G6095L-10-9	APTIV PLC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	12,565.000	2,193,975	2,095,768	2,193,975							(98,206)	(98,206)		
00208D-40-8	ARC RESOURCES LTD	B	09/16/2021	Various	11/22/2021	Various	1,469.510	9,099	11,163	9,099						337	1,726	2,064	17	
L0302D-21-0	ARCELORMITTAL SA	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	18,098.000	603,913	529,603	603,913						(13,443)	(60,867)	(74,310)		
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	75.000	2,078	2,676	2,078							599	599		
03969F-10-9	ARCUS BIOSCIENCES INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	207.000	4,995	9,954	4,995							4,959	4,959		
03969K-10-8	ARCUTIS BIOTHERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	177.000	4,450	3,760	4,450							(689)	(689)		
039697-10-7	ARDELYX INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	355.000	2,471	453	2,471							(2,018)	(2,018)		
SB50H7-26-3	ARGONAUT GOLD INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	1,054.000	1,707	3,125	1,707						(2)	1,421	1,418		
SBDCG2-C2-8	ARITZIA SUBORDINATE VOTING INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	129.000	3,282	5,300	3,186			96	(96)		(3)	2,117	2,114		
041242-10-8	ARKO		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	449.000	4,162	4,616	4,142			20	(20)			474	474		
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	09/30/2021	Various	12/09/2021	Various	59,061.000	465,893	362,523	408,639			57,254	(57,254)		(12,141)	(33,976)	(46,116)		
04271T-10-0	ARRAY TECHNOLOGIES INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	375.000	5,738	9,081	5,738							3,343	3,343		
04335A-10-5	ARVINAS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	128.000	8,897	10,544	8,384			512	(512)			2,160	2,160		
J0242P-11-0	ASAHI KASEI CORP	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	61,500.000	643,032	591,579	643,032						1,637	(53,090)	(51,453)		
04342Y-10-4	ASANA INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	226.000	8,104	23,975	8,104							15,871	15,871		
S51652-94-9	ASM INTERNATIONAL NV	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	12.000	3,105	3,279	3,105						26	148	174		
045327-10-3	ASPEN TECHNOLOGY		09/30/2021	Various	10/19/2021	Various	927.000	117,223	145,818	114,341			2,882	(2,882)			31,478	31,478		
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		03/31/2021	BARCLAYS	05/06/2021	Various	123.000	3,014	2,827	2,871			143	(143)			(44)	(44)		
04621X-10-8	ASSURANT I NC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	4,764.000	770,339	741,822	770,339							(28,516)	(28,516)	3,240	
G0585R-10-6	ASSURED GUARANTY LTD		03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	170.000	7,517	9,115	7,188			330	(330)			1,927	1,927	150	
J96216-12-2	ASTELLAS PHARMA INC	B	11/02/2021	Various	12/09/2021	Various	76,200.000	1,272,951	1,191,652	1,250,539			22,412	(22,412)		664	(59,551)	(58,887)	4,008	
SBN7CG-23-0	ASTON MARTIN LAGONDA GLOBAL HOLDIN	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	11.000	289	237	284			4	(4)		(8)	(39)	(47)		
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL	D	09/30/2021	MERGER	12/09/2021	Various	2,632.000	222,641	144,641	158,078			64,563	(64,563)			(13,437)	(13,437)	1,158	
046513-10-7	ATARA BIOTHERAPEUTICS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	75.000	1,259	992	1,077			182	(182)			(85)	(85)		
04683R-10-6	ATEA PHARMACEUTICALS INC		11/09/2021	Various	11/22/2021	MORGAN STANLEY	684.000	7,997	5,441	7,997							(2,555)	(2,555)		
04685N-10-3	ATHENEX INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	763.000	2,426	1,438	2,297			130	(130)			(858)	(858)		
047649-10-8	ATKORE INTERNATIONAL GROUP INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	108.000	7,840	12,565	7,684			156	(156)			4,881	4,881		
SBZ03T-Z1-2	ATLAS ARTERIA STAPLED UNITS	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	2,248.000	10,111	10,799	10,074			37	(37)		(836)	1,562	725	423	
SBD97B-N2-3	ATLAS COPCO A	B	04/09/2021	MORGAN STANLEY	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	595.000	38,382	36,970	38,382						1,117	(2,529)	(1,412)	218	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00215F-10-7	ATN INTERNATIONAL INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	100.000	4,630	4,207	4,560			70	(70)			(352)	(352)	29	
04965G-10-9	ATRECA INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	427.000	3,573	2,260	3,405			168	(168)			(1,146)	(1,146)		
049904-10-5	ATRION CORP		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3.000	1,875	1,831	1,875							(44)	(44)	5	
S20025-87-0	ATS AUTOMATION TOOLING SYSTEMS INC	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	58.000	1,285	2,255	1,222			64	(64)		(2)	1,035	1,033		
05156V-10-2	AURINIA PHARMACEUTICALS INC	A	12/01/2021	Various	12/07/2021	Various	529.000	10,182	10,503	10,182							321	321		
SBFWLB-Z7-0	AURINIA PHARMACEUTICALS INC	B	06/30/2021	GOLDMAN, SACHS & CO.	12/01/2021	Various	235.000	3,308	3,029	3,050			258	(258)		(21)		(21)		
05156X-88-4	AURORA CANNABIS INC	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	152.000	1,749	1,222	1,414			335	(335)		86	(277)	(191)		
S40639-80-9	AUTOSTRADA TORINO-MILANO SPA	B	03/31/2021	GOLDMAN, SACHS & CO.	06/04/2021	Various	59.000	1,832	2,009	1,789			43	(43)		(9)	229	220		
05350V-10-6	AVANOS MEDICAL INC		08/20/2021	Various	09/13/2021	Various	6,822.000	239,061	223,480	227,330			11,731	(11,731)			(3,850)	(3,850)		
G06860-10-3	AVON RUBBER PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	42.000	1,665	627	1,100			565	(565)		(52)	(420)	(472)	6	
05455M-10-0	AVROBIO INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	480.000	3,912	2,911	3,912							(1,001)	(1,001)		
G0750C-10-8	AXALTA COATING SYSTEMS LTD		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	40.000	1,158	1,328	1,158							170	170		
05464T-10-4	AXSOME THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	96.000	5,249	2,512	5,249							(2,737)	(2,737)		
05478C-10-5	AZEK COMPANY INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	10.000	380	413	365			15	(15)			48	48		
05508R-10-6	B G FOODS INC CL A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	296.000	8,893	8,957	8,875			18	(18)			83	83	180	
SBLCW7-S7-2	BADGER INFRASTRUCTURE SOLUTIONS LT	B	11/26/2021	EXCHANGE	12/06/2021	GOLDMAN, SACHS & CO.	186.000	4,322	4,499	4,322							177	177	6	
056525-10-8	BADGER METER INC		04/20/2021	BANK OF AMERICA/MERRILL LYNCH	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	181.000	17,279	16,604	16,603			677	(677)			2	2	10	
SB6632-T7-4	BAKKAFROST P/F	B	02/26/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	71.000	5,212	5,080	5,212						(302)	169	(133)	28	
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	MORGAN STANLEY	1,615.000	2,995	3,303	2,995						(199)	507	308	67	
SBZCNN-35-3	BANCO COMERCIAL PORTUGUES SA	B	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	15,641.000	2,388	2,554	2,323			65	(65)		(126)	356	230		
E15819-19-1	BANCO DE SABADELL S.A.	B	08/04/2021	Various	11/22/2021	Various	13,919.000	8,128	9,855	8,118			10	(10)		(495)	2,232	1,737		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	509,969.000	1,958,819	1,570,033	1,940,386			18,433	(18,433)		(50,094)	(320,259)	(370,353)	1,802	
05971J-10-2	BANCORPSOUTH		08/20/2021	Various	10/29/2021	Various	21,540.000	631,185	606,442	606,442			24,743	(24,743)					5,980	
05988J-10-3	BANDWIDTH INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	10.000	1,073	646	903			170	(170)			(257)	(257)		
064058-10-0	BANK NEW YORK MELLON CORP		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	31,231.000	1,871,674	1,782,500	1,871,674							(89,174)	(89,174)		
R0R16U-10-7	BANK NORWEGIAN	B	07/23/2021	EXCHANGE	11/03/2021	ASSIGNMENT OF SECURITIES	411.000	3,112	5,056	3,112						129	1,815	1,944		
SBD1RP-61-8	BANK OF IRELAND GROUP PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	1,713.000	7,805	9,842	7,805						(502)	2,539	2,037		
G08036-12-4	BARCLAYS ORD GBP0.25	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	555,294.000	1,507,200	1,341,467	1,507,200						(50,694)	(115,040)	(165,733)		
SBMB3B-N1-4	BARCO NV	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	146.000	3,736	3,072	3,173			563	(563)		(235)	135	(100)	25	
S54769-29-4	BARRY CALLEBAUT AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	164.000	364,151	372,038	364,151						14,219	(6,332)	7,887		
S50865-77-3	BASF SE	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	21,485.000	1,549,165	1,457,757	1,549,165						(34,484)	(56,925)	(91,408)		
SBD9Y9-B7-0	BASIC-FIT NV	B	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	79.000	3,482	3,627	3,177			305	(305)		(227)	676	450		
070830-10-4	BATH AND BODY WORKS INC		08/03/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	217.000	1,997	16,315	1,997							14,318	14,318	65	
071813-10-9	BAXTER INTL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,059.000	161,179	169,547	161,179							8,369	8,369		
S50692-11-0	BAYER AG ORD NPV	B	11/02/2021	Various	12/09/2021	Various	38,973.000	2,282,318	2,021,541	2,187,172			95,146	(95,146)		(66,469)	(99,163)	(165,631)	16,501	
S60897-24-6	BAYSIDE LAND LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	1,160.000	9,698	14,680	9,698						603	4,378	4,981		
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	235,065.000	1,678,850	1,372,815	1,678,850						(37,371)	(268,664)	(306,035)		
S60882-04-0	BEACH ENERGY LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	930.000	1,221	922	1,215			6	(6)		(32)	(261)	(293)		
07373V-10-5	BEAM THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	81.000	8,090	6,620	7,048			1,042	(1,042)			(427)	(427)		
075887-10-9	BECTON DICKINSON		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,025.000	252,253	248,546	249,229			3,024	(3,024)			(683)	(683)	851	
SB56CQ-J5-7	BEGA CHEESE LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	182.000	828	741	707			121	(121)		(46)	80	34	7	
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	156.000	42,969	47,673	42,969							4,704	4,704		
SBP2NJ-48-8	BEIJER REF CLASS B	B	04/23/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	540.000	6,020	11,314	6,020						(343)	5,637	5,294	21	
H07171-12-9	BELIMO N AG	B	04/08/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	20.000	7,512	11,844	7,512						9	4,323	4,332		
Q1422R-11-8	BELLEVUE GOLD LTD	B	03/08/2021	Various	11/23/2021	MORGAN STANLEY	6,993.000	3,791	4,358	3,791						(248)	815	567		
S60703-53-5	BELLUNA LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	2,028	1,241	1,531			497	(497)		(100)	(190)	(289)	22	
SB02JV-67-3	BENEFIT ONE INC	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	2,768	4,877	2,768						(150)	2,260	2,109		
S61219-27-5	BENESSE HOLDINGS INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	4,820	4,034	4,530			291	(291)		(246)	(250)	(496)	40	
G1191G-13-8	BERKELEY GROUP HOLDINGS (THE) PLC	B	09/23/2021	Various	12/09/2021	Various	2,130.510	131,123	145,179	131,123						(5,328)	19,384	14,056		
W1556U-63-3	BETSSON CLASS B	B	06/28/2021	Various	11/22/2021	Various	238.000	1,995	1,553	1,995						(124)	(318)	(442)		
08862E-10-9	BEYOND MEAT INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	114.000	13,641	8,621	12,000			1,642	(1,642)			(3,378)	(3,378)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
S60980-32-3	BEZEQ ISRAELI TELECOMMUNICATION CO	B	02/28/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	6,842.000	6,591	10,098	6,591						478	3,030	3,508		
W1590P-10-3	BHG GROUP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	144.000	2,286	1,728	2,089			197	(197)		(160)	(201)	(361)		
089302-10-3	BIG LOTS INC		02/26/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	50.000	3,177	2,271	3,177							(906)	(906)	45	
08975P-10-8	BIGCOMMERCE HOLDINGS SERIES		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	166.000	9,040	7,733	8,406			634	(634)			(673)	(673)		
S51173-81-3	BILFINGER BERGER SE	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	16.000	577	530	577							(47)	(47)	27	
090043-10-0	BILL COM HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	48.000	7,020	14,403	7,020							7,383	7,383		
09062X-10-3	BIOGEN INC		11/02/2021	Various	12/09/2021	Various	8,649.000	2,376,049	2,017,674	2,364,041			12,008	(12,008)			(346,367)	(346,367)		
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		03/31/2021	Various	06/18/2021	Various	804.000	65,490	74,880	54,953			10,537	(10,537)			19,926	19,926		
09075P-10-5	BIOXCEL THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	140.000	4,351	3,649	4,068			283	(283)			(420)	(420)		
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		04/12/2021	Various	05/06/2021	Various	650.000	29,321	29,618	29,132			189	(189)			486	486		
09203E-10-5	BLACK DIAMOND THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	392.000	5,206	3,659	4,778			427	(427)			(1,119)	(1,119)		
09227Q-10-0	BLACKBAUD INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	106.000	7,295	8,043	7,295							748	748		
093712-10-7	BLOOM ENERGY CLASS A CORP		08/03/2021	BANK OF AMERICA/MERRILL LYNCH	09/14/2021	Various	576.000	12,808	11,535	12,808							(1,273)	(1,273)		
09609G-10-0	BLUEBIRD BIO INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	288.000	8,790	5,056	8,790							(3,734)	(3,734)		
097023-10-5	BOEING CO		04/09/2021	MORGAN STANLEY	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	270.000	68,057	64,998	68,057							(3,059)	(3,059)		
097702-10-4	BOLT BIOTHERAPEUTICS INC		09/30/2021	Various	11/22/2021	Various	367.000	6,542	6,449	5,956			585	(585)			493	493		
097751-20-0	BOMBARDIER INC CLASS B	B	03/05/2021	Various	11/22/2021	MORGAN STANLEY	5,032.000	2,434	6,983	2,434						(9)	4,559	4,549		
SBG6L7-29-7	BOOHOO GROUP PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,818.000	8,656	4,410	5,327			3,329	(3,329)		(254)	(662)	(916)		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	67,371.000	2,911,101	2,780,724	2,911,101							(130,377)	(130,377)		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	112.000	4,635	5,209	4,399			235	(235)			809	809		
103304-10-1	BOYD GAMING CORP		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	68.000	4,022	4,086	4,022							64	64		
SBKPNC-96-6	BOYD GROUP INCOME INC	B	05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	16.000	2,669	2,618	2,669						(12)	(39)	(51)	5	
104674-10-6	BRADY CORPORATION		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	163.000	8,812	9,035	8,712			100	(100)			322	322	36	
Q6634U-10-6	BRAMBLES	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	69,836.000	536,703	529,053	536,703						(26,499)	18,849	(7,650)		
G1320X-10-1	BREEDON GROUP PLC	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	265.000	349	344	342			8	(8)		(16)	19	3	2	
SB4YVF-56-3	BRENNTAG AG	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	7,695.000	756,322	675,276	756,322						(16,835)	(64,210)	(81,046)		
10806X-10-2	BRIDGEBIO PHARMA INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	188.000	11,676	8,188	9,757			1,919	(1,919)			(1,568)	(1,568)		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	16.000	2,265	1,982	2,223			41	(41)			(241)	(241)		
109696-10-4	BRINKS COMPANY		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	116.000	8,822	7,653	7,410			1,412	(1,412)			242	242	60	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	09/30/2021	Various	12/09/2021	Various	16,051.000	585,348	570,691	563,567			21,781	(21,781)		(17,322)	24,446	7,124	12,049	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		09/30/2021	Various	10/18/2021	Various	24,497.000	523,721	572,716	508,095			15,626	(15,626)			64,621	64,621	12,937	
11135E-20-3	BROADSTONE NET LEASE INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	95.000	2,510	2,469	2,357			153	(153)			112	112	24	
SB9B3F-G1-8	BRP SUBORDINATE VOTING INC	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	72.000	5,229	6,222	5,229						(8)	1,000	993	19	
12008R-10-7	BUILDERS FIRSTSOURCE		09/30/2021	Various	11/22/2021	Various	9,999.690	401,088	425,150	401,067			21	(21)			24,083	24,083		
12047B-10-5	BUMBLE INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	532.000	22,523	29,111	22,523							6,588	6,588		
S41526-51-8	BURE EQUITY	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	9.000	293	455	293						(22)	185	163	2	
124155-10-2	BUTTERFLY NETWORK INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	372.000	4,602	2,881	3,884			718	(718)			(1,003)	(1,003)		
05605H-10-0	BWX TECHNOLOGIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	73.000	4,235	3,855	4,065			170	(170)			(210)	(210)	55	
12468P-10-4	C3 AI INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	116.000	6,714	4,850	5,895			819	(819)			(1,045)	(1,045)		
12685J-10-5	CABLE ONE INC		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	82.000	149,976	151,426	149,926			50	(50)			1,500	1,500		
127190-30-4	CACI INTERNATIONAL SERVICES		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	29.000	7,402	7,974	7,395			6	(6)			578	578		
127537-20-7	CADIZ INC		03/31/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	257.000	2,794	2,268	2,465			329	(329)			(197)	(197)		
S21627-60-9	CAE INC	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	18,379.000	551,658	444,898	551,658						(9,659)	(97,102)	(106,761)		
SBN0SM-B9-2	CAIRN ENERGY PLC	B	06/30/2021	EXCHANGE	11/25/2021	Various	3,129.920	6,246	8,112	6,246						146	1,720	1,866		
SBF2NP-06-3	CAIRN HOMES PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	461.000	510	597	510						(38)	125	87	11	
E2427M-12-3	CAIXABANK SA	B	03/29/2021	MERGER	05/25/2021	Various	2,709.250	8,254	9,366	8,254						320	792	1,111	72	
128030-20-2	CAL MAINE FOODS		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	131.000	4,826	4,822	4,826							(4)	(4)	2	
13100M-50-9	CALIX INC		05/25/2021	Various	12/29/2021	Various	8,131.000	274,209	515,568	272,193			2,017	(2,017)			243,376	243,376		
SBYWKG-Q3-8	CAMURUS	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	14.000	397	344	336			61	(61)		(3)	12	8		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	21,967.000	1,704,448	1,583,231	1,704,448						(38,689)	(82,527)	(121,216)		
S57726-27-5	CANCOM	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	57.000	3,693	3,912	3,292			401	(401)		(244)	864	620	37	
13765N-10-7	CANNAE HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	279.000	8,839	9,384	8,680			159	(159)			704	704		
S61724-53-0	CANON MARKETING JAPAN	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,478	2,052	2,327			151	(151)		(126)	(149)	(276)	25	
SBYTN3-W0-0	CANOPY GROWTH CORP	B	09/30/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	10,593.000	174,156	107,972	146,748			27,409	(27,409)		1,853	(40,629)	(38,776)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
W1987A-10-7	CANTARGIA	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	192.000	1,235	533	681			554	(554)		(6)	(141)	(148)		
138098-10-8	CANTEL MEDICAL CORP		02/26/2021	GOLDMAN, SACHS & CO.	06/02/2021	MERGER	71.000	5,274	5,722	5,274							448	448		
F13587-12-0	CAP GEMINI	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	2,849.000	683,872	671,676	683,872						(15,223)	3,027	(12,196)		
S64201-29-6	CAPITALAND INTREGRATED COMMERCIAL TRUST	B	11/02/2021	Various	12/09/2021	Various	336,300.000	534,064	506,356	534,064						(2,120)	(25,588)	(27,708)		
141619-10-6	CARDIOVASCULAR SYSTEMS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	206.000	7,673	5,891	7,132			541	(541)			(1,241)	(1,241)		
14161W-10-5	CARDLYTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	14.000	1,422	1,290	1,422							(132)	(132)		
G1991C-10-5	CARDTRONICS PLC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	30.000	1,157	1,165	1,157							9	9		
14174T-10-7	CARETRUST REIT INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	171.000	3,934	3,636	3,682			252	(252)			(46)	(46)	73	
141788-10-9	CARGURUS INC CLASS A		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	241.000	6,418	9,005	5,959			459	(459)			3,046	3,046		
142552-10-8	CARLOTZ INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	588.000	3,063	2,261	3,063							(803)	(803)		
SB4Y02-30-1	CARMILA SA	B	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	160.000	2,414	2,371	2,315			99	(99)		(123)	179	56	42	
143658-30-0	CARNIVAL CORP		11/02/2021	Various	12/09/2021	Various	42,049.000	999,115	857,506	998,535			580	(580)			(141,030)	(141,030)		
F13923-11-9	CARREFOUR EUR2.50	B	11/02/2021	Various	12/09/2021	Various	32,885.000	614,819	564,238	591,500			23,318	(23,318)		(14,729)	(12,533)	(27,262)		
146229-10-9	CARTER'S INC		03/02/2021	Various	10/26/2021	Various	731.000	60,959	77,365	60,959							16,406	16,406	75	
14713L-10-2	CASA SYSTEMS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	216.000	1,436	1,083	1,436							(353)	(353)		
147448-10-4	CASELLA WASTE SYSTEMS INC-A		04/12/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,873.000	110,691	126,235	110,691							15,544	15,544		
147528-10-3	CASEYS GENERAL STORES, INC.		04/12/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	95.000	19,884	21,116	19,884							1,232	1,232	41	
SB131G-J7-8	CATENA	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	24.000	1,117	1,550	1,060			57	(57)		(81)	571	490	18	
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	513.000	58,156	54,061	58,156						2,845	(6,940)	(4,094)	213	
150837-60-7	CEL SCI CORP		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	88.000	1,954	1,562	1,954							(392)	(392)		
15117B-20-2	CELLDEX THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	74.000	3,387	3,074	3,315			71	(71)			(242)	(242)		
SB1P76-L5-6	CELLECTIS SA	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	177.000	3,078	1,539	2,302			776	(776)		(131)	(631)	(763)		
SBKMFJ-94-2	CELLINK CLASS B	B	05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	63.000	2,985	2,175	2,952			32	(32)		(209)	(568)	(777)		
15118V-20-7	CELSIUS HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	71.000	6,319	5,214	6,319							(1,105)	(1,105)		
SB01NX-04-1	CENTERRA GOLD INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	390.000	3,262	2,992	2,663			599	(599)			329	329	39	
SBG5KQ-W0-4	CERES POWER HOLDINGS PLC	B	09/30/2021	Various	11/22/2021	Various	419.000	6,792	6,373	6,313			479	(479)		(156)	216	60		
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	144.000	1,891	4,892	1,891							3,002	3,002		
15687V-10-9	CERTARA		09/30/2021	Various	11/22/2021	Various	1,683.000	45,310	49,284	45,262			48	(48)			4,022	4,022		
157085-10-1	CERUS CORPORATION		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,225.000	7,154	8,501	7,154							1,347	1,347		
SBJ2L5-75-0	CGI INC	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	15,177.000	1,365,972	1,281,096	1,365,972						(31,006)	(53,869)	(84,875)		
Q2261V-10-3	CHALICE GOLD MINES LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	943.000	4,152	6,628	3,772			380	(380)		(215)	3,071	2,856		
S67263-00-4	CHALLENGER LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	250.000	1,183	1,226	1,134			49	(49)		(12)	104	92		
SBLD1S-B3-5	CHAMPION IRON LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	439.000	1,809	1,361	1,532			277	(277)		(76)	(94)	(170)		
15872M-10-4	CHAMPIONX CORP		09/30/2021	Various	11/22/2021	Various	994.000	24,026	22,003	23,462			563	(563)			(1,460)	(1,460)		
16115Q-30-8	CHART INDUSTRIES INC		11/09/2021	Various	11/22/2021	Various	118.000	20,495	21,130	20,406			90	(90)			724	724		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	4,753.000	3,239,170	2,908,655	3,239,170							(330,515)	(330,515)		
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,616.000	181,638	191,002	180,944			695	(695)			10,059	10,059		
163092-10-9	CHEGG INC		11/09/2021	Various	11/22/2021	Various	173.000	5,389	4,418	5,352			38	(38)			(934)	(934)		
16359R-10-3	CHEMED CORP		09/30/2021	Various	11/22/2021	Various	223.000	102,167	107,937	99,504			2,663	(2,663)			8,433	8,433	27	
165167-73-5	CHESAPEAKE ENERGY CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	129.000	7,958	7,897	7,945			13	(13)			(48)	(48)		
168905-10-7	CHILDREN'S PLACE		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	21.000	1,935	1,653	1,930			4	(4)			(277)	(277)		
S61917-04-3	CHIYODA CORPORATION CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	420	361	420						(10)	(49)	(58)		
H1467J-10-4	CHUBB LTD		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	227.000	39,323	37,606	35,859			3,464	(3,464)			1,747	1,747	177	
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	36,100.000	1,384,946	1,233,138	1,380,854			4,092	(4,092)		1,539	(149,255)	(147,716)		
S61965-94-3	CHUKYO BANK LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	300.000	5,011	4,142	4,773			238	(238)		(109)	(522)	(630)	49	
SB3KT0-S5-7	CI FINANCIAL CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	177.000	2,491	4,243	2,491						(4)	1,755	1,751	65	
G2143T-10-3	CIMPRESS PLC	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	85.000	8,081	7,320	7,738			343	(343)			(418)	(418)		
171871-50-2	CINCINNATI BELL INC		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	80.000	1,222	1,232	1,222							9	9		
17243V-10-2	CINEMARK HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	436.000	9,702	8,348	8,935			767	(767)			(587)	(587)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
SB682F-M6-1	CINEPLEX INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	19.000	201	199	197			4	(4)			2	2		
G219AH-10-0	CINEWORLD GROUP PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	4,638.000	5,543	4,201	4,989			554	(554)		(135)	(653)	(788)		
172755-10-0	CIRRUS LOGIC INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	23.000	2,002	1,866	1,894			108	(108)			(28)	(28)		
184499-10-1	CLEAN ENERGY FUELS CORP		08/03/2021	Various	11/22/2021	Various	1,471.000	10,958	11,398	10,917			40	(40)			481	481		
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	592.000	1,280	1,992	1,280							712	712		
189054-10-9	CLOROX CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,295.000	243,149	231,344	243,149							(11,805)	(11,805)	1,437	
18914U-10-0	CLOUDERA INC		08/20/2021	Various	10/08/2021	Various	34,656.000	529,349	554,496	526,341			3,008	(3,008)			28,155	28,155		
18914F-10-3	CLOVER HEALTH INVESTMENTS CORP CLA		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	572.000	4,015	3,103	4,015							(912)	(912)		
189464-10-0	CLOVIS ONCOLOGY INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	751.000	3,976	3,211	3,935			40	(40)			(725)	(725)		
191098-10-2	COCA COLA CONSOLIDATED INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	1.000	257	580	257							323	323	1	
192005-10-6	CODEXIS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	182.000	3,593	6,804	3,593							3,211	3,211		
S41779-88-5	COFINIMMO	B	09/30/2021	Various	12/09/2021	Various	592.000	96,938	92,353	89,879			7,059	(7,059)		(2,670)	5,144	2,474		
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	109.000	6,524	8,486	6,524							1,962	1,962	346	
192422-10-3	COGNEX CORP		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	11,221.000	1,029,102	850,043	1,029,102							(179,060)	(179,060)	729	
M25133-10-5	COGNYTE SOFTWARE LTD	D	09/30/2021	Various	11/22/2021	Various	136.000	3,926	2,991	3,013			1,098	(1,098)			(22)	(22)		
19249H-10-3	COHERUS BIOSCIENCES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	568.000	9,170	9,162	8,791			380	(380)			372	372		
Q26203-40-8	COLES GROUP LTD	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	14,781.000	191,775	188,919	191,775						(9,468)	6,613	(2,855)		
194162-10-3	COLGATE PALMOLIVE CO		11/23/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	4,781.000	372,583	372,892	372,583							309	309		
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	71.000	1,673	1,414	1,673							(259)	(259)		
19626G-10-8	COLONY CAPITAL INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	06/21/2021	EXCHANGE	1,021.000	6,282	6,282	6,282										
SBD376-K0-4	COMET HOLDING AG	B	05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	15.000	3,729	5,946	3,698			31	(31)		(111)	2,360	2,249	6	
SB90LK-T4-1	COMMERZBANK AG	B	11/23/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	20,595.000	155,928	151,567	155,928						1,192	(5,554)	(4,361)		
205826-20-9	COMTECH TELECOMM CORP		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	52.000	1,398	1,203	1,292			106	(106)			(89)	(89)	5	
209034-10-7	CONSOLIDATED COMMUNICATIONS		02/26/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	27.000	142	247	142							105	105		
210373-10-6	CONSTELLATION PHARMACEUTICALS INC		03/31/2021	Various	06/07/2021	Various	490.000	16,715	15,873	11,461			5,254	(5,254)			4,412	4,412		
D16212-14-0	CONTINENTAL AG	B	09/30/2021	Various	12/09/2021	Various	431.000	56,701	52,067	53,395			3,307	(3,307)		(1,407)	79	(1,328)		
216831-10-7	COOPER TIRE & RUBBER CO.		05/25/2021	GOLDMAN, SACHS & CO.	06/07/2021	MERGER	32.000	1,875	1,900	1,875							25	25	3	
SBGFM9-N8-1	CORBY SPIRIT AND WINE LTD VOTING C	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	277.000	3,687	3,877	3,687						(5)	195	190	80	
218352-10-2	CORCEPT THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	127.000	2,606	2,964	2,499			107	(107)			464	464		
N22717-10-7	CORE LABORATORIES		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	96.000	2,677	2,406	2,664			13	(13)			(258)	(258)	1	
21871N-10-1	CORECIVIC REIT INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	617.000	4,658	7,302	4,658							2,644	2,644		
21871D-10-3	CORELOGIC INC		01/12/2021	BANK OF AMERICA/MERRILL LYNCH	03/11/2021	NATIONAL BANK OF CANADA	392.000	29,516	31,037	29,516							1,521	1,521	129	
21925Y-10-3	CORNERSTONE ONDEMAND INC		09/14/2021	GOLDMAN, SACHS & CO.	10/15/2021	Various	167.000	9,150	8,773	8,727			423	(423)			46	46		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	122.000	3,340	3,326	3,292			49	(49)			35	35	34	
22053A-10-7	CORTEXYME INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	77.000	2,841	969	2,841							(1,872)	(1,872)		
22160K-10-5	COSTCO WHS L CORP NEW COM		11/23/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	1,196.000	652,131	627,090	652,131							(25,041)	(25,041)		
127097-10-3	COTERRA ENERGY INC		10/01/2021	Various	11/22/2021	Various	4,401.980	91,602	92,243	91,602							640	640	3,639	
222070-20-3	COTY INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	809.000	6,349	8,304	6,237			112	(112)			2,068	2,068		
22266L-10-6	COUPA SOFTWARE INC		11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	4,909.000	1,144,069	798,764	1,144,069							(345,305)	(345,305)		
222795-50-2	COUSINS PROPERTIES REIT INC		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	MORGAN STANLEY	228.000	7,282	8,952	7,282							1,671	1,671	212	
22304C-10-0	COVETRUS INC		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	832.000	25,764	24,999	24,935			829	(829)			64	64		
225310-10-1	CREAD ACCEPTANCE CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	7.000	4,248	4,549	4,097			151	(151)			452	452		
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	71,977.000	796,407	696,506	796,407						(10,359)	(89,541)	(99,901)		
SB67C8-W8-3	CRESCENT POINT ENERGY	B	09/16/2021	Various	11/22/2021	MORGAN STANLEY	1,560.000	5,921	7,110	5,921						(17)	1,206	1,188	2	
22663K-10-7	CRINETICS PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	293.000	4,896	7,479	4,895			1	(1)			2,584	2,584		
H17182-10-8	CRISPR THERAPEUTICS AG	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	9.000	1,047	725	1,007			39	(39)			(282)	(282)		
227046-10-9	CROCS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	137.000	15,423	24,048	15,204			218	(218)			8,844	8,844		
22717L-10-1	CRONOS GROUP INC	B	09/30/2021	Various	11/22/2021	Various	282.000	2,528	2,426	2,502			26	(26)		23	(99)	(75)		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		11/02/2021	Various	12/09/2021	Various	11,619.000	3,072,232	2,335,366	3,069,538			2,694	(2,694)			(734,172)	(734,172)		
228903-10-0	CRYOLIFE INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	118.000	2,980	2,223	2,630			349	(349)			(408)	(408)		
126349-10-9	CSG SYSTEMS INTERNATION		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	11.000	508	488	494			14	(14)			(6)	(6)	3	
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	6,424.000	1,490,964	1,401,470	1,490,964						(73,613)	(15,881)	(89,494)		
229663-10-9	CUBESMART		11/18/2021	Various	12/01/2021	Various	60,777.000	2,978,935	3,218,175	2,904,937			73,998	(73,998)			313,238	313,238	12,025	
229669-10-6	CUBIC CORP.		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	MERGER	25.000	1,736	1,875	1,736							139	139	3	
22978P-10-6	CUE BIOPHARMA INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	318.000	4,239	4,064	3,705			534	(534)			359	359		
230031-10-6	CULLINAN MANAGEMENT		01/08/2021	MORGAN STANLEY	01/08/2021	NATIONAL BANK OF CANADA	200.000	4,200	6,114	4,200							1,914	1,914		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
231021-10-6	CUMMINS IN C COM		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	8,489.000	2,056,715	1,863,963	2,056,715							(192,752)	(192,752)	12,309	
23130Q-10-7	CURIOSITYSTREAM CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	264.000	2,856	2,478	2,821			35	(35)			(343)	(343)		
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		08/20/2021	Various	12/29/2021	Various	2,703.000	47,812	57,620	47,812							9,807	9,807		
M2682V-10-8	CYBER ARK SOFTWARE LTD		11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	1,639.000	270,819	259,133	270,819							(11,686)	(11,686)		
23283R-10-0	CYRUSONE REIT INC		08/18/2021	Various	09/29/2021	GOLDMAN, SACHS & CO.	4,311.000	291,444	339,932	291,444							48,487	48,487	5,432	
23282W-60-5	CYTOKINETICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	225.000	5,357	9,201	5,179			178	(178)			4,022	4,022		
S62497-99-5	DAH SING FINANCIAL HOLDINGS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	400.000	1,422	1,263	1,195			227	(227)		(4)	71	68	51	
S62505-42-5	DAICEL CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	400.000	3,196	2,893	3,130			67	(67)		(170)	(66)	(237)	51	
S62531-32-2	DAIICHIKOSHO CO LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	4,046	3,469	3,719			327	(327)		(202)	(49)	(251)	45	
D1668R-12-3	DAIMLERCHRYSLER	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	24,462.000	2,469,235	2,388,327	2,469,235						(54,964)	(25,943)	(80,908)		
S62509-62-5	DAINICHISEIKA COLOR & CHEMICALS MF	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	6,538	5,912	6,195			343	(343)		(337)	54	(283)	95	
SBFYGQ-44-0	DAISHI HOKUETSU FINANCIAL GROUP IN	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,253	2,159	2,174			79	(79)		(118)	104	(15)	48	
SBJMZD-W8-0	DALATA HOTEL GROUP PLC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	571.000	2,915	2,458	2,597			319	(319)		(192)	53	(139)		
SB1722-W1-7	DART GROUP PLC	B	09/30/2021	Various	11/22/2021	Various	420.000	8,271	6,568	7,032			1,239	(1,239)		(262)	(201)	(463)		
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		08/03/2021	Various	11/22/2021	Various	535.000	19,036	19,443	18,988			48	(48)			454	454		
Q3147X-11-5	DE GREY MINING LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	2,127.000	1,993	1,865	1,483			510	(510)		(45)	427	382		
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	299.000	10,596	4,835	10,596							(5,762)	(5,762)		
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		09/15/2021	GOLDMAN, SACHS & CO.	09/15/2021	BANK OF NEW YORK	238.000	6,426	9,637	6,426							3,211	3,211		
24665A-10-3	DELEK US HOLDINGS INC		09/14/2021	Various	11/22/2021	Various	7,607.000	107,185	158,893	107,185							51,708	51,708		
BAS15D-ZJ-2	DELIVERY HERO	D	01/08/2021	STOCK DIVIDEND LPS	01/08/2021	DIRECT	9,538.000	1,436,327	1,565,230	1,436,327							128,902	128,902		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		09/01/2021	STOCK DIVIDEND LPS	07/22/2021	Various	12,380.000	1,221,658	1,181,935	1,221,658							(39,723)	(39,723)		
248019-10-1	DELUXE CORP.		02/26/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	68.000	2,688	2,442	2,688							(246)	(246)	41	
24790A-10-1	DENBURY INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	106.000	7,097	8,588	7,097							1,491	1,491		
24906P-10-9	DENTSPLY SIRONA INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	16,042.000	944,072	851,104	944,072							(92,968)	(92,968)		
J1207N-10-8	DENTSU GROUP INC	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	9,000.000	336,924	316,353	336,924						858	(21,429)	(20,571)		
25058X-10-5	DESKTOP METAL INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	651.000	5,097	4,404	4,668			430	(430)			(264)	(264)		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	4,487.000	764,497	703,284	764,497						(17,017)	(44,195)	(61,213)		
D1854M-10-2	DEUTSCHE EUROSHOP AG	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	75.000	1,633	1,323	1,532			100	(100)		(114)	(96)	(210)	3	
SBYM69-17-0	DEUTSCHE PFANDBRIEFBANK AG	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	141.000	1,556	1,665	1,394			162	(162)		(103)	375	271	45	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	41,620.000	790,262	750,467	790,262						(17,591)	(22,205)	(39,795)		
D2046U-17-6	DEUTSCHE WOHNEN	B	04/16/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	Various	6,235.000	324,110	374,772	320,652			3,458	(3,458)		3,722	50,398	54,120		
25179M-10-3	DEVON ENERGY CORP.		01/07/2021	MERGER	02/26/2021	Various	992.710	18,435	21,377	18,435							2,943	2,943		
252131-10-7	DEXCOM INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	4,795.000	3,035,321	2,660,911	3,035,321							(374,410)	(374,410)		
Q3190P-10-0	DEXUS PROPERTY GROUP	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	19,603.000	160,401	156,366	160,401						(7,919)	3,884	(4,035)		
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	06/30/2021	GOLDMAN, SACHS & CO.	09/01/2021	Various	98.000	7,720	7,841	7,410			309	(309)		(224)	655	431		
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	590.000	5,673	5,483	5,601			71	(71)			(118)	(118)		
253031-10-8	DICERNA PHARMACEUTICALS INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	08/27/2021	Various	4,293.000	84,486	89,557	84,486							5,070	5,070		
253393-10-2	DICKS SPORTING GOODS		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	157.000	15,761	22,023	14,932			829	(829)			7,091	7,091	533	
253651-10-3	DIEBOLD, INC.		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	82.000	1,191	1,085	1,159			32	(32)			(73)	(73)		
25400W-10-2	DIGITAL TURBINE INC		11/09/2021	Various	11/22/2021	Various	477.000	34,581	28,140	33,704			877	(877)			(5,564)	(5,564)		
25401T-10-8	DIGITALBRIDGE GROUP INC CLASS A		09/30/2021	Various	11/22/2021	Various	2,331.000	15,158	16,303	14,915			243	(243)			1,388	1,388		
25432X-10-2	DIME COMMUNITY BANCSHARES INC		02/01/2021	MERGER	11/22/2021	Various	381.020	9,682	13,966	9,682							4,284	4,284	366	
S67140-71-5	DIP CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	2,924	3,929	2,924						(159)	1,164	1,005	21	
25470M-10-9	DISH NETWORK CORP		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	12,603.000	540,291	405,247	540,291							(135,043)	(135,043)		
G28923-10-3	DIVERSEY HOLDINGS LTD		05/04/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,120.000	34,061	36,671	34,061							2,610	2,610		
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		05/17/2021	Various	05/25/2021	Various	3,608.000	13,291	13,580	13,291							288	288	7	
25609L-10-5	DOCEBO INC	B	03/31/2021	Various	11/22/2021	Various	59.000	2,443	4,036	2,435			8	(8)		5	1,596	1,601		
256163-10-6	DOCUSIGN INC		11/02/2021	Various	12/09/2021	Various	11,397.000	3,214,779	1,702,304	3,200,485			14,293	(14,293)			(1,498,181)	(1,498,181)		
257559-20-3	DOMTAR CORP		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	56.000	3,030	3,103	3,030							73	73		
25809K-10-5	DOORDASH INC CLASS A		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	5,351.000	1,065,866	882,135	1,065,866							(183,731)	(183,731)		
25960P-10-9	DOUGLAS EMMETT INC		02/22/2021	BANK OF AMERICA/MERRILL LYNCH	05/04/2021	BANK OF AMERICA/MERRILL LYNCH	9,504.000	272,122	311,842	272,122							39,720	39,720	2,661	
260557-10-3	DOW INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	34,807.000	2,035,165	1,892,969	2,035,165							(142,196)	(142,196)	24,365	
26622P-10-7	DOXIMITY INC CLASS A		08/20/2021	Various	08/30/2021	Various	1,814.000	78,710	142,532	78,710							63,822	63,822		
SB1VNS-X3-9	DRAX GROUP PLC CMN STK	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	130.000	702	1,026	702						(33)	357	324	32	
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		04/12/2021	Various	05/06/2021	Various	7,784.000	191,779	217,367	183,271			8,508	(8,508)			34,096	34,096		
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	3,622.000	849,005	797,100	849,005						(18,548)	(33,358)	(51,906)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23345M-10-7	DT MIDSTREAM INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	244.000	11,522	11,323	11,283			239	(239)			40	40	146	
S62556-99-8	DTS CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,413	2,117	2,307			106	(106)		(125)	(65)	(190)	24	
264120-10-6	DUCK CREEK TECH INC		05/25/2021	Various	11/22/2021	Various	1,579.000	67,944	58,285	67,306			638	(638)			(9,021)	(9,021)		
26441C-20-4	DUKE ENERGY HLDG CORP		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	49,428.000	5,063,179	4,956,367	5,063,179							(106,812)	(106,812)	48,687	
SB03RS-L4-9	DUNI	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	34.000	423	470	393			30	(30)		(30)	107	77		
26603R-10-6	DUOLINGO INC CLASS A		07/28/2021	GOLDMAN, SACHS & CO.	07/29/2021	NATIONAL BANK OF CANADA	100.000	10,200	13,545	10,200							3,345	3,345		
26701L-10-0	DUTCH BROS INC CLASS A		09/15/2021	BANK OF AMERICA/MERRILL LYNCH	09/15/2021	RBC DOMINION SECURITIES	357.000	8,211	12,620	8,211							4,409	4,409		
268158-20-1	DYNAVAX TECHNOLOGIES CORP		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	436.000	3,453	7,087	3,453							3,634	3,634		
29788T-10-3	E2OPEN PARENT HOLDINGS INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	174.000	2,057	2,150	1,966			90	(90)			184	184		
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	11,395.000	1,456,773	1,361,953	1,456,773						(32,427)	(62,393)	(94,820)		
270087-10-9	EARGO INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	87.000	2,793	1,796	2,793							(997)	(997)		
27579R-10-4	EAST WEST BANCORP INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	209.000	15,026	17,220	14,962			63	(63)			2,258	2,258	158	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	516.000	11,073	10,868	10,677			396	(396)			191	191	197	
SB7KR2-P8-8	EASYJET PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	83.000	696	612	696						(19)	(65)	(84)	180	
278642-10-3	EBAY INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	37,797.000	2,830,995	2,517,078	2,830,995							(313,917)	(313,917)	6,803	
278715-20-6	EBIX INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	103.000	2,421	2,692	2,421							271	271		
SBJ1FH-F0-5	ECOFIBRE LTD	B	05/17/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	3,388.000	1,978	1,247	1,914			64	(64)		(16)	(652)	(667)		
28035Q-10-2	EDGEWELL PERSONAL CARE		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	137.000	4,191	6,131	4,191							1,941	1,941	62	
281020-10-7	EDISON INTL		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4,002.000	229,675	223,090	229,675							(6,584)	(6,584)	2,651	
28238P-10-9	EHEALTH INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	62.000	3,841	2,368	3,621			221	(221)			(1,253)	(1,253)		
S63072-00-3	EISAI LTD	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	900.000	65,202	54,084	65,202						166	(11,284)	(11,118)		
SBHZJ5-Y9-4	ELDORADO GOLD CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	39.000	462	376	302			160	(160)		(14)	89	75		
SB02Q3-28-9	ELECTRIC POWER DEVELOPMENT LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	4,901	3,818	4,284			617	(617)		(325)	(141)	(466)	181	
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	09/30/2021	Various	12/09/2021	Various	10,207.000	134,353	145,008	128,822			5,530	(5,530)		(3,827)	20,013	16,186	2,946	
Q34521-10-6	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,787.000	5,263	3,541	4,428			835	(835)		(283)	(603)	(887)		
SBKV3Z-24-6	ELECTROLUX PROFESSIONAL CLASS B	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	244.000	1,332	1,774	1,268			64	(64)		(97)	603	506		
285512-10-9	ELECTRONIC ARTS INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	16,241.000	2,276,501	2,030,033	2,276,501							(246,468)	(246,468)	2,761	
S02418-54-9	ELEMENTIS PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	951.000	2,000	1,791	1,885			115	(115)		(69)	(25)	(93)		
532457-10-8	ELI LILLY & CO		11/23/2021	Various	12/09/2021	Various	937.000	234,866	219,915	234,866							(14,951)	(14,951)	182	
X1949T-10-2	ELISA OYJ	B	11/02/2021	Various	12/09/2021	Various	8,044.000	495,088	486,459	495,056			32	(32)		(11,337)	2,739	(8,597)	310	
SBK5MW-J3-3	EMBRACER GROUP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	09/29/2021	EXCHANGE	10,768.000	117,804	118,374	117,804						570		570		
SBMDTR-73-1	EMBRACER GROUP	B	09/29/2021	EXCHANGE	12/09/2021	Various	11,642.000	124,871	121,825	124,871						(3,660)	614	(3,047)		
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	44.000	2,519	1,754	2,203			315	(315)			(449)	(449)		
291011-10-4	EMERSON ELEC CO		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	21,370.000	2,140,206	1,965,709	2,140,206							(174,496)	(174,496)	11,006	
SB7ZGK-34-0	EML PAYMENTS LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	263.000	1,044	676	982			63	(63)		(26)	(279)	(305)		
SB03PQ-Z8-1	EMMI AG	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	5.000	5,143	5,760	5,133			10	(10)		(168)	795	627		
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	308.000	3,308	3,038	3,079			230	(230)			(40)	(40)	12	
E41759-10-6	ENAGAS S.A.	B	09/30/2021	Various	12/09/2021	Various	9,974.000	233,682	232,434	221,998			11,684	(11,684)		(6,596)	17,032	10,436		
29251M-10-6	ENANTA PHARMACEUTICALS INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	89.000	4,389	5,826	4,087			303	(303)			1,739	1,739		
S24661-49-8	ENBRIDGE INC	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	34,677.000	1,458,380	1,310,551	1,458,380						(33,103)	(114,726)	(147,829)	19,306	
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	03/31/2021	MERGER	11/26/2021	Various	242.520	5,048	5,697	4,888			160	(160)		58	751	809	48	
SBL6K5-J4-9	ENDEAVOUR MINING PLC	B	11/26/2021	EXCHANGE	12/06/2021	GOLDMAN, SACHS & CO.	173.000	6,947	3,841	6,947						(61)	(3,045)	(3,106)		
E41222-11-3	ENDESA SA EUR1.2	B	09/30/2021	Various	12/09/2021	Various	6,384.000	155,089	142,950	128,886			26,203	(26,203)		(3,829)	17,894	14,064		
G30401-10-6	ENDO INTERNATIONAL INC		03/31/2021	Various	05/25/2021	Various	307.000	2,384	1,647	2,246			138	(138)			(599)	(599)		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	130,195.000	1,091,176	988,540	1,091,176						(24,289)	(78,347)	(102,636)		
G303AF-10-6	ENERGEAN PLC	B	09/16/2021	Various	11/22/2021	Various	345.000	3,599	4,144	3,377			222	(222)		(102)	869	767		
29272W-10-9	ENERGIZER HOLDINGS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	22.000	1,012	840	946			67	(67)			(105)	(105)	7	
S67676-77-5	ENLIGHT RENEWABLE ENERGY LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	3,594.000	6,527	9,655	6,527						473	2,655	3,128		
29404K-10-6	ENVESTNET INC		05/18/2021	Various	12/16/2021	Various	2,544.000	177,121	190,717	175,195			1,926	(1,926)			15,522	15,522		
29415F-10-4	ENVISTA HOLDINGS CORP		03/31/2021	Various	05/06/2021	Various	506.000	19,427	22,683	19,410			17	(17)			3,272	3,272		
29414B-10-4	EPAM SYSTEMS INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	4,370.000	2,948,616	3,059,006	2,948,616							110,391	110,391		
29428V-10-4	EPIZYME INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	407.000	3,903	3,022	3,499			405	(405)			(477)	(477)		
26884U-10-9	EPR PROPERTIES		05/17/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	291.000	13,583	14,339	13,583							757	757	232	
SBKLNP-13-1	EQUINOX GOLD CORP	B	09/30/2021	Various	11/22/2021	Various	1,119.520	10,257	8,660	7,389			2,869	(2,869)		(263)	1,534	1,271		
29452E-10-1	EQUITABLE HOLDINGS INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	22,748.000	776,617	739,875	776,617							(36,742)	(36,742)	4,095	
294600-10-1	EQUITRANS MIDSTREAM CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	1,169.000	9,781	11,906	9,781							2,125	2,125	331	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
294628-10-2	EQUITY COMMONWEALTH REIT		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	747.000	20,325	19,924	20,102			222	(222)			(178)	(178)		
296315-10-4	ESCO TECHNOLOGIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	53.000	4,220	4,892	4,081			139	(139)			811	811	4	
29664W-10-5	ESPERION THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	432.000	6,966	4,596	6,966							(2,370)	(2,370)		
G31989-10-9	ESR CAYMAN LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	32,400.000	98,066	106,042	98,066						(15)	7,990	7,975		
G31249-10-8	ESTABLISHMENT LABS INC	D	09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	16.000	1,131	1,015	1,131							(116)	(116)		
29786A-10-6	ETSY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	54.000	10,274	9,020	10,274							(1,254)	(1,254)		
G31402-10-3	EURASIA MINING PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	6,508.000	2,550	2,189	2,003			547	(547)		(71)	257	186		
S47982-71-5	EUROCOMMERCIAL PROPERTIES DUTCH CE	B	06/30/2021	Various	09/15/2021	Various	28.500	623	600	618			4	(4)		(19)		(19)	11	
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	09/30/2021	EXCHANGE	11/22/2021	Various	28.000	545	580	542			3	(3)		(23)	60	37		
SB04M8-J6-4	EURONAV NV	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	14.000	137	137	130			7	(7)		(10)	16	7	1	
30041R-10-8	EVERQUOTE INC CLASS A		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	18.000	882	536	653			228	(228)			(117)	(117)		
26927E-10-4	EVO PAYMENTS INC CLASS A		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	128.000	3,630	3,120	3,551			79	(79)			(431)	(431)		
30050B-10-1	EVOLENT HEALTH INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	176.000	3,730	5,022	3,730							1,292	1,292		
W3287P-11-5	EVOLUTION GAMING GROUP	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	7,742.000	1,255,102	952,444	1,251,421			3,681	(3,681)		(68,970)	(230,007)	(298,977)		
SB3X0F-91-7	EVOLUTION MINING LTD	B	09/30/2021	Various	12/09/2021	Various	113,342.000	336,445	320,570	285,735			50,709	(50,709)		(13,524)	48,358	34,834	4,101	
30063P-10-5	EXACT SCIENCES CORP		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	10,039.000	969,347	813,908	959,845			9,502	(9,502)			(145,938)	(145,938)		
S62504-12-1	EXEDY CORP	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	1,487	1,504	1,468			19	(19)		(80)	116	36	32	
30212W-10-0	EXP WORLD HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	12.000	532	453	477			55	(55)			(24)	(24)		
30231G-10-2	EXXON MOBIL CORP		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,655.000	161,610	154,666	148,229			13,381	(13,381)			6,438	6,438	2,310	
S63277-03-2	EZAKI GLICO CO LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	100.000	4,079	3,912	4,023			57	(57)		(92)	(19)	(111)		
W7888D-19-9	FABEGE	B	09/30/2021	BANK OF AMERICA/MERRILL LYNCH	12/01/2021	Various	42,372.000	686,769	707,765	632,439			54,330	(54,330)		(21,590)	96,917	75,327	4,678	
SB1PQH-S6-2	FAES FARMA SA	B	01/04/2021	STOCK DIV.	11/22/2021	MORGAN STANLEY	61.380	214	236	214						(17)	39	22	2	
SB281L-72-9	FAGRON NV	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	68.000	1,590	1,036	1,332			258	(258)		(98)	(197)	(296)		
S61312-61-7	FANCL CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	200.000	6,299	6,190	6,299						(342)	233	(109)	27	
J13440-10-2	FANUC LTD JPY50	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	47,314	47,372	47,314						(213)	271	58	335	
J1346E-10-0	FAST RETAILING CO	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	1,500.000	1,037,567	903,508	1,037,567						2,642	(136,701)	(134,059)		
SB0LC9-F2-8	FASTIGHETS BALDER B	B	09/30/2021	Various	11/02/2021	Various	12,561.000	880,512	922,669	757,805			122,706	(122,706)		10,390	154,473	164,864		
31188V-10-0	FASTLY INC CLASS A		09/30/2021	Various	11/22/2021	Various	610.000	32,411	26,225	31,176			1,234	(1,234)			(4,951)	(4,951)		
SBG1YK-N5-0	FATTAL HOLDINGS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	17.000	1,740	1,899	1,532			207	(207)		111	255	367		
S44004-46-3	FAURECIA SA	B	09/30/2021	Various	12/09/2021	Various	5,019.000	258,060	224,600	237,906			20,154	(20,154)		(12,458)	(848)	(13,306)	2,749	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	140.000	14,164	18,178	14,164							4,014	4,014	447	
31572Q-80-8	FIBROGEN INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	398.000	4,589	4,754	4,068			521	(521)			687	687		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/30/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	1,971.000	284,849	242,571	254,578			30,271	(30,271)			(12,007)	(12,007)	1,698	
T4502J-15-1	FINMECCANICA S.P.A.	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	437.000	3,542	3,070	3,530			11	(11)		(262)	(198)	(460)		
S43363-92-8	FINNAIR	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	3,132.000	2,726	2,372	2,468			257	(257)		(182)	86	(96)		
31816Q-10-1	FIREEYE INC		06/30/2021	Various	09/14/2021	GOLDMAN, SACHS & CO.	420.000	9,295	7,922	8,913			382	(382)			(991)	(991)		
32051X-10-8	FIRST HAWAIIAN INC		04/23/2021	BANK OF AMERICA/MERRILL LYNCH	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	654.000	17,969	18,650	17,969							681	681		
320517-10-5	FIRST HORIZON CORP		01/27/2021	NATIONAL BANK OF CANADA	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,033.000	14,291	19,624	14,291							5,333	5,333	155	
32076V-10-3	FIRST MAJESTIC SILVER CORP	B	09/30/2021	Various	11/22/2021	Various	636.000	10,124	8,633	7,704			2,421	(2,421)		82	847	930	5	
33616C-10-0	FIRST REPUBLIC BANK		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	10,801.000	2,351,054	2,265,660	2,351,054							(85,393)	(85,393)		
33767D-10-5	FIRSTCASH INC		08/20/2021	Various	12/17/2021	Various	6,424.000	511,455	439,957	511,046			409	(409)			(71,088)	(71,088)	2,634	
G34604-10-1	FIRSTGROUP PLC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	4,229.000	4,871	5,810	4,732			138	(138)		(204)	1,282	1,077		
337738-10-8	FISERV INC COM		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,730.000	210,195	200,169	205,939			4,256	(4,256)			(5,771)	(5,771)		
33813J-10-6	FISKER INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	599.000	7,493	12,750	7,493							5,256	5,256		
M4R82T-10-6	FIVERR INTERNATIONAL LTD	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	29.000	5,511	4,317	5,298			214	(214)			(981)	(981)		
SBYVQY-G8-5	FLATEXDEGIRO N AG	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	26.000	2,400	2,777	2,400						20	357	377		
339041-10-5	FLEETCOR TECHNOLOGIES I		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	7,709.000	1,867,718	1,710,965	1,867,718							(156,752)	(156,752)		
S63521-47-0	FLIGHT CENTRE LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	2.000	23	27	22			1	(1)		(1)	6	4		
343498-10-1	FLOWERS INDUSTRIES, INC.		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	280.000	6,090	7,491	6,090							1,401	1,401	174	
34379V-10-3	FLUENCE ENERGY INC CLASS A		10/28/2021	MORGAN STANLEY	10/28/2021	Various	1,000.000	28,000	33,766	28,000							5,766	5,766		
343412-10-2	FLUOR CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	324.000	5,855	6,077	5,508			347	(347)			568	568		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	1,280.000	226,469	187,791	226,469						(5,041)	(33,637)	(38,678)		
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		09/14/2021	Various	11/22/2021	Various	941.000	43,117	44,743	40,137			2,980	(2,980)			4,606	4,606		
S57871-15-4	FOMENTO CONST Y CONTR	B	07/06/2021	STOCK DIV.	11/22/2021	MORGAN STANLEY	4.840	46	59	46						(2)	14	12		
34631B-10-1	FORGEROCK INC CLASS A		09/16/2021	MORGAN STANLEY	09/16/2021	RBC DOMINION SECURITIES	161.000	4,025	5,661	4,025							1,636	1,636		
34633R-10-4	FORMA THERAPEUTICS HLDG INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	11.000	425	310	308			116	(116)			2	2		
S23830-33-4	FORTUNA SILVER MINES INC	B	09/30/2021	MERGER	11/22/2021	Various	547.030	2,967	2,096	2,150			816	(816)		(33)	(21)	(54)		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	04/15/2021	Various	257.000	21,219	25,992	21,219							4,773	4,773		
S63299-47-3	FP CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	3,891	3,612	3,711			181	(181)		(282)	183	(98)	37	
S67440-56-0	FRANCE BED HOLDINGS LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	400.000	3,512	3,087	3,290			222	(222)		(250)	46	(204)	100	
F6866T-10-0	FRANCE TELECOM	B	11/02/2021	Various	12/09/2021	Various	83,974.000	936,428	872,388	922,201			14,227	(14,227)		(22,932)	(26,880)	(49,813)		
354613-10-1	FRANKLIN RES INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	11,399.000	429,514	379,072	429,514							(50,443)	(50,443)		
S71075-51-9	FRAPORT FRANKFURT AIRPORT SERVICES	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	38.000	2,465	2,544	2,359			107	(107)		(175)	360	185		
35803L-10-8	FREQUENCY THERAPEUTICS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	9.000	443	73	86			357	(357)			(12)	(12)		
D27348-12-3	FRESENIUS SE & CO KGAA	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	19,369.000	915,721	751,449	915,721						(20,384)	(143,888)	(164,271)		
G36738-10-5	FRESH DEL MONTE PRODUCE INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	102.000	2,625	2,801	2,625							176	176	51	
302941-10-9	FTI CONSULTING INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	64.000	7,331	9,844	7,331							2,513	2,513		
35952H-60-1	FUELCELL ENERGY INC		09/14/2021	Various	11/22/2021	Various	2,074.000	22,956	18,407	21,683			1,273	(1,273)			(3,276)	(3,276)		
S63565-92-3	FUJI MACHINE MANUFACTURING CO LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,464	2,382	2,290			174	(174)		(124)	216	92	28	
S60837-04-4	FUJI SEAL INTERNATIONAL INC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,163	1,917	2,098			64	(64)		(114)	(67)	(181)	14	
S63551-13-9	FUJICCO LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	700.000	12,582	11,582	12,046			536	(536)		(914)	451	(464)	242	
36118L-10-6	FUTU HOLDINGS ADR LTD	D	09/30/2021	Various	12/09/2021	Various	563.000	53,085	26,243	48,960			4,125	(4,125)			(22,717)	(22,717)		
3621LQ-10-9	G1 THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	186.000	3,926	2,579	3,918			8	(8)			(1,339)	(1,339)		
SBYQCQ-32-5	GALENICA AG	B	05/28/2021	Various	11/22/2021	Various	86.000	5,565	6,186	5,391			174	(174)		(134)	928	794	56	
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	23,872.000	231,861	227,122	231,861						(6,889)	2,150	(4,738)	5,967	
G3728V-10-9	GAN LTD	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	316.000	5,132	4,465	5,010			122	(122)			(545)	(545)		
H2906T-10-9	GARMIN LTD		11/02/2021	Various	12/09/2021	Various	13,090.000	1,913,218	1,771,788	1,900,653			12,565	(12,565)			(128,865)	(128,865)	742	
366651-10-7	GARTNER GROUP INC NEW		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	3,685.000	1,251,758	1,146,600	1,251,758							(105,157)	(105,157)		
G39108-10-8	GATES INDUSTRIAL PLC		02/26/2021	NATIONAL BANK OF CANADA	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	855.000	13,467	14,755	13,467							1,289	1,289		
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		09/30/2021	Various	12/06/2021	Various	8,369.000	195,667	252,002	183,448			12,219	(12,219)			68,554	68,554		
F4268U-17-1	GECINA	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	07/02/2021	Various	2,920.000	423,585	423,812	413,499			10,086	(10,086)		(4,234)	14,547	10,313	11,638	
369604-10-3	GENERAL EL EC CO COM		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	8,046.000	114,012	105,523	105,644	(45,645)		8,368	(54,013)			(121)	(121)		
37148K-10-0	GENERATION BIO		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	144.000	4,468	2,949	3,670			798	(798)			(722)	(722)		
S45957-39-6	GENMAB	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	1,252.000	566,657	503,755	566,657						(12,379)	(50,523)	(62,902)		
37247D-10-6	GENWORTH FINL INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	938.000	3,705	3,638	3,485			219	(219)			152	152		
36162J-10-6	GEO GROUP REIT INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	629.000	3,315	5,708	3,315							2,393	2,393		
374163-10-3	GERON CORP		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	188.000	337	251	297			39	(39)			(46)	(46)		
36168Q-10-4	GFL ENVIRONMENTAL SUBORDINATE VOTI	B	11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	6,409.000	252,925	239,342	252,925						254	(13,838)	(13,584)	3	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	334.000	13,642	8,779	11,697			1,945	(1,945)			(2,918)	(2,918)		
37892E-10-2	GLOBAL INDUSTRIAL		06/21/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	70.000	1,392	3,083	1,392							1,691	1,691	22	
378973-40-8	GLOBALSTAR INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,561.000	2,155	2,240	2,100			55	(55)			140	140		
37959E-10-2	GLOBE LIFE INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	9,786.000	900,093	897,029	900,093							(3,064)	(3,064)		
S61701-67-8	GMO INTERNET INC	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	100.000	2,974	2,781	2,869			105	(105)		(65)	(22)	(88)	14	
S45010-93-1	GN STORE NORD	B	11/02/2021	Various	12/09/2021	Various	9,496.000	632,873	562,365	632,873						(12,419)	(58,089)	(70,508)		
G87976-10-9	GO-AHEAD GROUP PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	282.000	4,551	3,538	3,725			826	(826)		(61)	(126)	(187)		
SB15F5-K1-3	GOLD ROAD RESOURCES LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	3,267.000	3,307	3,610	2,755			552	(552)		(231)	1,086	855	42	
S61233-43-3	GOLDCREST LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	1,612	1,348	1,497			115	(115)		(81)	(68)	(149)	28	
382550-10-1	GOODYEAR T IRE AND RUBBER COM		06/30/2021	MERGER	09/14/2021	Various	82.530	1,605	1,334	1,417			188	(188)			(83)	(83)		
38341P-10-2	GOSSAMER BIO INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	564.000	5,147	6,337	4,580			567	(567)			1,757	1,757		
S63658-66-0	GPT GROUP	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	58,237.000	225,536	218,507	225,536						(11,135)	4,106	(7,030)		
384313-50-8	GRAFTECH INTERNATIONAL LTD		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	375.000	4,020	4,686	3,870			150	(150)			816	816		
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	7.000	4,105	4,154	4,105							49	49	11	
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	09/30/2021	BANK OF AMERICA/MERRILL LYNCH	10/18/2021	BANK OF AMERICA/MERRILL LYNCH	25,931.000	251,558	266,874	246,162			5,395	(5,395)		(2,772)	23,484	20,712	1,599	
39304D-10-2	GREEN DOT CORP-CLASS A		08/20/2021	Various	12/16/2021	Various	7,781.000	364,248	278,396	358,488			5,760	(5,760)			(80,092)	(80,092)		
SB630S-B3-7	GREGGS PUBLIC LIMITED COMPANY	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	140.000	4,127	5,726	4,127						(197)	1,796	1,599	29	
D2854Z-13-5	GRENKE N AG	B	03/31/2021	Various	11/22/2021	Various	119.000	4,791	4,746	4,518			274	(274)		(229)	457	229	21	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
E5706X-21-5	GRIFOLS SA CLASS A	B	09/30/2021	Various	12/09/2021	Various	4,653.000	116,189	81,154	113,676			2,513	(2,513)		(3,377)	(29,145)	(32,522)		
39874R-10-1	GROCERY OUTLET HOLDING CORP		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	14.000	504	474	504							(30)	(30)		
400110-10-2	GRUBHUB INC		05/25/2021	GOLDMAN, SACHS & CO.	06/15/2021	MERGER	257.000	15,574	15,994	15,574							420	420		
40171V-10-0	GUIDEWIRE SOFTWARE INC		11/02/2021	Various	12/09/2021	Various	6,059.000	739,964	686,485	738,698			1,265	(1,265)			(52,213)	(52,213)		
S63980-88-2	GUNMA BANK	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	1,400.000	4,841	4,175	4,415			426	(426)		(240)		(240)	78	
S67867-35-8	GUOCOLAND LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	1,000.000	1,181	1,166	1,181						(36)	21	(15)	44	
G427A6-10-3	GVC HOLDINGS PLC	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	28,091.000	784,942	624,835	784,942						(26,302)	(133,804)	(160,106)		
36262G-10-1	GXO LOGISTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	190.000	15,455	19,575	14,904			551	(551)			4,671	4,671		
405024-10-0	HAEMONETICS CORP		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	48.000	2,651	2,646	2,651							(5)	(5)		
W4248R-10-9	HAKON INVEST AB	B	11/23/2021	Various	12/09/2021	Various	8,865.000	502,253	522,783	499,714			2,540	(2,540)		(8,552)	31,621	23,069	2,673	
SBMH5D-F7-1	HAMBORNER REIT AG	B	02/08/2021	EXCHANGE	02/26/2021	GOLDMAN, SACHS & CO.	282.000	2,954	2,992	2,954						43	(6)	37		
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	09/30/2021	Various	11/22/2021	Various	13,214.000	5,963	5,993	5,652			311	(311)		(137)	478	341	37	
S64086-64-8	HANKYU HANSHIN HOLDINGS INC	B	11/24/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	20,400.000	625,657	612,327	625,657						(5,439)	(7,892)	(13,330)	1,354	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	21.000	1,154	1,291	1,123			31	(31)			167	167	7	
SB1VZ0-M2-1	HARGREAVES LANSDOWN PLC	B	11/02/2021	Various	12/09/2021	Various	20,133.000	429,025	355,385	424,738			4,287	(4,287)		(13,898)	(55,455)	(69,353)	2,457	
413160-10-2	HARMONIC LIGHTWAVES INC.		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	418.000	2,813	4,709	2,813							1,896	1,896		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	16,310.000	1,187,042	1,112,744	1,187,042							(74,298)	(74,298)		
J18984-10-4	HASEKO CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	200.000	2,481	2,486	2,481						(188)	194	6	112	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	249.000	10,493	9,954	10,167			326	(326)			(213)	(213)	130	
S04161-02-2	HAYS PLC	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,734.000	3,730	3,644	3,577			153	(153)		(170)	238	68	236	
421298-10-0	HAYWARD HOLDINGS INC		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	11,793.000	200,279	279,787	198,908			1,371	(1,371)			80,880	80,880		
421946-10-4	HEALTHCARE REALTY TRUST INC		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	07/02/2021	Various	10,712.000	319,366	324,183	319,366							4,817	4,817	5,328	
421906-10-8	HEALTHCARE SERVICES GROUP INC		03/31/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	94.000	2,674	2,491	2,635			39	(39)			(144)	(144)	39	
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,486.000	42,591	45,225	42,403			188	(188)			2,821	2,821	179	
42226A-10-7	HEALTHEQUITY INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	3.000	237	184	237							(53)	(53)		
42222N-10-3	HEALTHSTREAM INC		03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	41.000	955	1,041	916			39	(39)			125	125		
42328H-10-9	HELIOS TECHNOLOGIES INC		01/05/2021	GOLDMAN, SACHS & CO.	12/01/2021	Various	600.000	32,535	64,389	32,535							31,854	31,854	162	
BAS15W-E6-1	HELLOFRESH	D	11/23/2021	STOCK DIVIDEND LPS	11/23/2021	DIRECT	89,677.000	7,921,133	8,027,537	7,921,133							106,405	106,405		
S50024-65-2	HENKEL AG	B	11/02/2021	Various	12/09/2021	Various	9,421.000	842,187	718,418	812,130			30,057	(30,057)		(25,781)	(67,932)	(93,713)	2,937	
427746-10-2	HERON THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,215.000	17,137	11,792	12,988			4,149	(4,149)			(1,197)	(1,197)		
S51860-02-1	HEXAGON COMPOSITES	B	03/31/2021	Various	05/25/2021	Various	436.000	2,617	1,918	2,421			196	(196)		30	(533)	(503)		
S64379-70-4	HIBIYA ENGINEERING LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	3,482	3,205	3,272			209	(209)		(248)	181	(67)	128	
431284-10-8	HIGHWOODS PROPERTIES		10/06/2021	Various	12/01/2021	Various	11,685.000	530,712	514,511	522,577			8,135	(8,135)			(8,066)	(8,066)	6,794	
S64293-08-7	HITACHI ZOSEN CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	200.000	1,274	1,521	1,274						(97)	344	247	19	
Y3R29Z-10-7	HKT TRUST AND HKT LTD	B	11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	445,000.000	599,501	607,300	599,501						(641)	8,440	7,799		
404251-10-0	HNI CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	57.000	2,053	2,406	2,053							353	353	18	
SB1FW5-02-2	HOCHSCHILD MINING PLC	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	582.000	1,668	1,531	1,571			96	(96)		19	(60)	(41)	14	
436106-10-8	HOLLYFRONTIER CORP		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	151.000	5,720	4,704	5,132			588	(588)			(428)	(428)		
SBYYTF-B6-6	HOMESERVE PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	332.000	4,884	4,110	4,049			835	(835)		(193)	254	61	91	
438083-10-7	HOMOLOGY MEDICINES INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	62.000	666	377	583			82	(82)			(206)	(206)		
J22302-11-1	HONDA MOTOR CO., LTD.	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	21,000.000	635,761	589,973	635,761						(1,312)	(44,477)	(45,789)	876	
S64365-57-0	HONG KONG AND CHINA GAS	B	09/30/2021	Various	12/09/2021	Various	58,800.000	101,551	93,166	93,608			7,943	(7,943)		(367)	(74)	(441)	2,566	
S64363-86-4	HONG KONG AND SHANGHAI HOTELS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	2,500.000	2,508	2,286	2,341			167	(167)		(7)	(48)	(55)		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,400.000	140,770	146,481	140,770						(21)	5,732	5,711	1,378	
S64379-47-2	HORIBA LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	6,538	6,216	6,487			51	(51)		(353)	81	(271)	41	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	13,501.000	1,585,017	1,353,266	1,585,017							(231,752)	(231,752)		
44109J-10-6	HOSTESS BRANDS INC CLASS A		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	496.000	7,137	7,646	7,113			25	(25)			533	533		
S64405-03-8	HOUSE FOODS CORP	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	100.000	3,350	2,992	3,294			56	(56)		(75)	(227)	(302)	19	
443201-10-8	HOWMET AEROSPACE INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	22,304.000	684,287	687,963	684,287							3,677	3,677	446	
S71328-32-2	HUBER & SUHNER AG	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	57.000	4,464	5,233	4,418			46	(46)		(145)	960	815		
444097-10-9	HUDSON PACIFIC PROPERTIES IN		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	MORGAN STANLEY	562.000	13,220	15,081	13,220							1,861	1,861	422	
446150-10-4	HUNTINGTON BANCSHARES INC		06/30/2021	MERGER	11/22/2021	Various	2,858.670	42,851	42,981	40,794			2,058	(2,058)			2,187	2,187	429	
SB3XH0-P3-0	HUTCHISON TELECOMMUNICATIONS HONG	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	6,000.000	1,113	1,000	933			180	(180)		(3)	70	67	170	
S64496-29-2	HYSAN DEVELOPMENT CO	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	1,000.000	4,262	3,877	3,910			352	(352)		(6)	(27)	(33)	151	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
449253-10-3	IAA INC		04/12/2021	Various	05/06/2021	Various	868.000	48,976	51,730	47,967			1,009	(1,009)			3,763	3,763		
44891N-20-8	IAC INTERACTIVE		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	5,457.000	829,464	717,565	829,464							(111,899)	(111,899)		
F4931M-11-9	ICADE S.A.	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	20.000	1,522	1,432	1,476			45	(45)		(109)	65	(44)	74	
G4705A-10-0	ICON PLC	D	07/01/2021	MERGER	11/25/2021	Various	98.560	21,274	25,925	21,274							4,651	4,651		
44930G-10-7	ICU MEDICAL		04/12/2021	Various	05/06/2021	Various	368.000	75,940	77,584	74,935			1,005	(1,005)			2,649	2,649		
451107-10-6	IDACORP INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	71.000	6,123	7,756	6,123							1,633	1,633	154	
45166V-10-6	IDEANOMICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,481.000	3,169	2,510	2,918			252	(252)			(407)	(407)		
SBF0YK-62-9	IDORSIA N LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	321.000	8,841	5,779	7,770			1,072	(1,072)		(197)	(1,794)	(1,991)		
S04526-90-1	IG DESIGN GROUP PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	173.000	1,357	545	1,131			225	(225)		(55)	(531)	(587)	14	
45174J-50-9	IHEARTMEDIA INC CLASS A		11/09/2021	Various	11/22/2021	MORGAN STANLEY	492.000	10,713	10,920	10,713							207	207		
SB011G-L4-7	IMERYS	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	23.000	1,202	1,189	1,122			79	(79)			67	67	27	
45256X-10-3	IMMUNITYBIO INC		03/31/2021	EXCHANGE	05/25/2021	Various	8.000	260	126	190			70	(70)			(64)	(64)		
45258D-10-5	IMMUNOCORE HOLDINGS ADR PLC	D	02/05/2021	GOLDMAN, SACHS & CO.	02/05/2021	STERN BROTHERS	200.000	5,200	9,048	5,200							3,848	3,848		
45253H-10-1	IMMUNOGEN INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	281.000	2,459	1,713	2,276			183	(183)			(563)	(563)		
45258J-10-2	IMMUNOVANT INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	299.000	4,521	2,540	3,160			1,360	(1,360)			(620)	(620)		
W4300F-10-0	IMMUNOVIA	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	51.000	721	617	671			50	(50)		(6)	(48)	(54)		
45332Y-10-9	INARI MEDICAL INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	96.000	8,155	8,229	8,155							74	74		
G47320-20-8	INCHCAPE PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	167.000	1,673	1,913	1,673						(80)	320	240	31	
45337C-10-2	INCYTE CORPORATION		09/30/2021	Various	12/09/2021	Various	4,386.000	339,022	291,514	301,669			37,353	(37,353)			(10,155)	(10,155)		
453836-10-8	INDEPENDENT BANK CORP MA		11/15/2021	Various	11/22/2021	MORGAN STANLEY	197.000	16,700	16,949	16,700							248	248	14	
SBP9DL-90-1	INDITEX SA	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	35,761.000	1,315,170	1,145,736	1,315,170						(29,275)	(140,159)	(169,434)		
SBRS65-X6-0	INDIVIOR PLC	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	747.000	1,396	1,356	1,396						42	(81)	(39)		
S64169-80-8	INDUSTRIAL BUILDINGS CORPORATION	B	05/25/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	5,025.000	11,929	21,124	11,929						829	8,366	9,195	224	
45667G-10-3	INFINERA CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	688.000	6,224	6,053	5,985			239	(239)			69	69		
SB18RC-03-7	INFOMART CORP	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	2,577	2,707	2,462			114	(114)		(134)	379	245	1	
G4770L-10-6	INFORMA PLC	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	116,932.000	859,991	782,062	843,329			16,662	(16,662)		(32,165)	(29,102)	(61,267)		
J2449Y-10-0	INFRONEER HOLDINGS INC	B	10/01/2021	EXCHANGE	11/24/2021	MORGAN STANLEY	500.000	3,361	4,351	3,361						(118)	1,107	990		
SBZ573-90-5	ING GROEP NV	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	62,207.000	961,972	867,969	961,972						(21,413)	(72,589)	(94,003)		
SBZCNH-W2-1	INGHAMS GROUP LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	180.000	503	453	458			45	(45)		(41)	36	(5)	22	
45720L-10-7	INHIBRX INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	142.000	2,643	5,665	2,643							3,022	3,022		
SB29TN-V3-4	INNERGEX RENEWABLE ENERGY INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	6.000	100	93	96			4	(4)		(5)	2	(3)	1	
45780L-10-4	INOGEN INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	41.000	2,503	1,989	2,503							(514)	(514)		
45781D-10-1	INOVALON HOLDINGS INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MERGER	145.000	3,561	5,944	3,561							2,382	2,382		
45773H-20-1	INOVIO PHARMACEUTICALS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,143.000	10,003	8,139	9,013			990	(990)			(874)	(874)		
45782B-10-4	INSEEGO CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	578.000	4,883	4,069	4,102			781	(781)			(33)	(33)		
457669-30-7	INSMED INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	187.000	5,105	5,478	5,105							373	373		
45778Q-10-7	INSPERITY INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	60.000	5,398	7,233	5,276			122	(122)			1,957	1,957	63	
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	1.000	188	256	188							68	68		
45783C-10-1	INSTIL BIO INC		03/19/2021	MORGAN STANLEY	06/08/2021	Various	2,000.000	40,000	31,200	40,000							(8,800)	(8,800)		
45784P-10-1	INSULET CORP		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	4,751.000	1,486,398	1,275,613	1,486,398							(210,785)	(210,785)		
45826H-10-9	INTEGER HOLDINGS CORP		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	71.000	6,261	6,277	6,261							16	16		
457985-20-8	INTEGRA LIFE SCIENCES		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	83.000	5,672	5,814	5,672							141	141		
S44338-39-0	INTER PARFUMS		09/30/2021	STOCK DIV.	11/22/2021	Various	5.300	368	415	335			33	(33)		(21)	101	79		
458334-10-9	INTER PARFUMS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	39.000	2,854	2,861	2,766			87	(87)			95	95	10	
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		03/05/2021	Various	09/14/2021	Various	279.000	5,557	4,286	5,557							(1,271)	(1,271)		
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	4,586.000	322,885	283,392	322,885						(10,860)	(28,633)	(39,493)		
46071F-10-3	INTERSECT ENT INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	166.000	3,000	4,498	2,837			163	(163)			1,661	1,661		
S40768-36-8	INTESA SANPAOLO EURO.52	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	412,149.000	1,199,986	1,038,914	1,199,986						(26,711)	(134,360)	(161,071)	28,281	
46116X-10-1	INTRA CELLULAR THERAPIES INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	216.000	7,774	8,553	7,513			261	(261)			1,039	1,039		
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		03/05/2021	Various	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,790.000	6,916	6,256	6,916							(660)	(660)	161	
SBK6RR-H0-5	INVESTEC AUSTRALIA PROPERTY FUND_L	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,829.000	1,912	2,158	1,901			11	(11)		(122)	378	256	91	
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	07/01/2021	Various	07/27/2021	DIRECT	343,275.870	6,871,147	6,870,529	6,871,147							(618)	(618)	1,544	
SB06G1-08-7	INVISIO	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	48.000	1,191	1,160	1,151			40	(40)		(11)	20	9	3	
46185L-10-3	INVITAE CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	97.000	2,826	1,779	2,758			69	(69)			(978)	(978)		
S67152-67-8	INVOCARE LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	38.000	340	304	324			15	(15)		(9)	(12)	(21)	2	
462222-10-0	IONIS PHARMACEUTICALS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	471.000	16,617	14,434	15,797			820	(820)			(1,364)	(1,364)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	283.000	6,152	5,206	6,152							(947)	(947)		
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	316.000	2,311	2,805	2,209			101	(101)		(197)	792	595	37	
450056-10-6	IRHYTHM TECHNOLOGIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	70.000	4,292	6,719	4,099			193	(193)			2,620	2,620		
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	242.000	2,885	2,825	2,885							(59)	(59)		
J25038-10-0	ISETAN MITSUKOSHI HLDGS	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	500.000	3,656	3,630	3,487			169	(169)		(265)	407	143	44	
SB0130-H4-5	ITM POWER PLC	B	09/30/2021	Various	11/22/2021	Various	1,649.000	10,422	9,293	9,790			631	(631)		(172)	(325)	(497)		
M6158M-10-4	ITURAN LOCATION & CONTROL LTD.	D	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	157.000	3,117	3,403	3,117							286	286		
46583P-10-2	IVERIC BIO INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	190.000	1,448	2,955	1,397			51	(51)			1,558	1,558		
J28711-10-9	J FRONT RETAILING	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	600.000	5,752	5,331	5,325			427	(427)		(366)	372	6	66	
466367-10-9	JACK IN THE BOX INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	40.000	4,375	3,903	4,260			115	(115)			(357)	(357)	29	
47074L-10-5	JAMF HOLDING CORP		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	184.000	6,043	5,843	6,043							(200)	(200)		
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	105,400.000	793,119	813,493	793,119						2,019	18,355	20,374		
S65281-75-0	JAPAN PRIME REALTY INVT	B	02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	1.000	3,628	3,616	3,628						(275)	264	(11)	63	
SB15T1-S3-5	JAPAN RENTAL HOUSING INVESTM	B	02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	2.000	1,957	1,939	1,957						(149)	130	(19)	70	
S65133-42-3	JAPAN RETAIL FUND INVT	B	03/31/2021	MERGER	05/25/2021	Various	8.000	8,221	8,002	8,188			33	(33)		(187)		(187)		
46590V-10-0	JBG SMITH PROPERTIES		09/30/2021	Various	11/03/2021	Various	19,760.000	608,625	592,196	596,310			12,315	(12,315)			(4,114)	(4,114)	3,188	
SBGJVB-13-3	JENOPTIK N AG	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	5.000	143	190	137			7	(7)		(10)	64	53	2	
X40338-10-9	JERONIMO MARTINS EUR1	B	09/30/2021	Various	12/09/2021	Various	5,758.000	121,387	132,162	114,846			6,541	(6,541)		(3,412)	20,728	17,316		
S65437-92-3	JFE HOLDINGS INC	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	38,400.000	594,856	476,549	594,856						1,514	(119,822)	(118,307)		
M6191J-10-0	JFROG LTD	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	225.000	8,750	8,038	8,384			367	(367)			(346)	(346)		
S64734-68-4	JGC HOLDINGS CORP	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	300.000	3,859	2,984	3,681			178	(178)		(84)	(613)	(697)	29	
800422-10-7	JOHN B. SANFILIPPO & SON INC		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	39.000	3,372	3,560	3,372							189	189		
SBJSB5-Z7-9	JOHN MATTSON FASTIGHETSFORETAGEN	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	93.000	1,603	1,502	1,470			133	(133)		(14)	46	32		
S64970-82-5	JTEKT CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	3,174	2,811	2,630			544	(544)		(181)	363	182	32	
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	7,970.000	586,098	515,599	586,098						(7,624)	(62,875)	(70,498)		
J2872Q-10-3	JUROKU FINANCIAL GROUP INC	B	10/01/2021	EXCHANGE	11/24/2021	MORGAN STANLEY	100.000	1,678	1,760	1,678						(59)	141	83		
SBYQ7H-Z6-7	JUST EAT TAKEAWA NV	B	11/02/2021	Various	12/09/2021	Various	11,064.000	918,426	638,132	806,730			111,696	(111,696)		(28,397)	(140,201)	(168,598)		
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSORE	D	06/30/2021	MERGER	09/14/2021	Various	952.810	17,675	17,221	17,399			276	(276)			(178)	(178)		
J28783-10-8	JUSTSYSTEMS CORP	B	03/31/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	5,863	4,973	5,475			388	(388)		(416)	(87)	(502)	13	
48283N-10-6	KADMON INC		05/25/2021	GOLDMAN, SACHS & CO.	11/10/2021	MERGER	1,183.000	4,342	11,239	4,342							6,897	6,897		
S64807-70-4	KAGOME CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	2,988	2,776	2,988						(68)	(143)	(212)		
S64813-20-7	KAJIMA CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	14,500.000	195,289	203,415	195,289						(880)	9,006	8,126	3,421	
483119-10-3	KALA PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	805.000	4,170	2,451	4,170							(1,719)	(1,719)		
SBMNQD-C1-1	KAMBI GROUP PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2.000	52	58	48			5	(5)		(2)	13	11		
S64826-68-8	KAMIGUMI LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	300.000	6,086	5,761	6,086						(331)	6	(325)	64	
S64835-86-1	KANDENKO LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	2,541	2,214	2,343			197	(197)		(127)	(2)	(129)	33	
S64834-89-8	KANSAI ELECTRIC POWER INC	B	09/30/2021	Various	12/09/2021	Various	5,300.000	52,346	49,540	51,563			783	(783)		(1,856)	(167)	(2,023)	1,050	
485170-30-2	KANSAS CITY SOUTHERN		11/02/2021	Various	12/17/2021	Various	6,008.000	1,826,627	1,777,641	1,783,398			43,230	(43,230)			(5,757)	(5,757)	1,143	
J30642-16-9	KAO CORP	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	18,300.000	1,078,936	980,858	1,061,779			17,157	(17,157)		(12,137)	(68,784)	(80,921)	3,063	
48576A-10-0	KARUNA THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	61.000	7,353	7,793	6,953			399	(399)			839	839		
48576U-10-6	KARYOPHARM THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	688.000	5,368	5,463	4,758			611	(611)			705	705		
S64846-20-7	KAWASAKI HEAVY INDUSTRIES LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	6,742	5,422	6,419			322	(322)		(487)	(510)	(997)	48	
B5337G-16-2	KBC GROUP NV	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	7,285.000	695,421	622,955	695,421						(15,480)	(56,986)	(72,466)	17,300	
S64873-62-3	KEIO CORP	B	08/20/2021	Various	12/09/2021	Various	7,200.000	416,850	355,076	407,878			8,971	(8,971)		(10,653)	(42,149)	(52,803)	1,148	
488401-10-0	KEMPER CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	59.000	3,944	3,495	3,941			3	(3)			(446)	(446)	18	
492327-10-1	KEROS THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	54.000	2,731	1,714	2,293			438	(438)			(580)	(580)		
G52416-10-7	KERRY A	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	184.000	23,249	24,825	23,074			175	(175)		601	1,150	1,751	135	
S67145-09-4	KEWPIE CORP	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	400.000	9,439	8,516	8,985			454	(454)		(488)	20	(469)	65	
S64805-76-5	KEY COFFEE INC	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	500.000	10,008	9,450	9,624			384	(384)		(219)	46	(174)	20	
493267-10-8	KEYCORP NEW COM		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	37,243.000	876,328	856,026	876,328							(20,302)	(20,302)	7,262	
J32491-10-2	KEYENCE CORP JPY50	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	500.000	232,368	242,283	227,466			4,902	(4,902)		(1,025)	15,842	14,817	409	
SB3SGM-V5-2	KEYERA CORP	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	718.000	16,446	16,137	16,446						208	(517)	(309)	310	
49427F-10-8	KILROY REALTY CORPORATION		02/22/2021	BANK OF AMERICA/MERRILL LYNCH	12/01/2021	Various	5,776.000	337,650	395,966	337,650							58,316	58,316	5,786	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
49446R-10-9	KIMCO REALTY CORP		08/04/2021	MERGER	09/14/2021	Various	1,126.390	23,136	24,471	23,136							1,335	1,335	191	
SBN85P-68-1	KINAXIS INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	5.000	789	862	721			68	(68)		1	140	141		
SBN3ZY-S8-6	KINEPOLIS NV	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2.000	118	116	108			10	(10)		(8)	16	8		
G5269C-10-1	KINIKSA PHARMACEUTICALS LTD CLASS		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	354.000	4,668	4,163	4,345			323	(323)			(182)	(182)		
49705R-10-5	KINNATE BIOPHARMA INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	141.000	3,144	2,866	3,144							(278)	(278)		
SB03Z8-41-9	KINROSS GOLD CORP COM	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	37,594.000	223,660	197,731	223,660						(5,077)	(20,853)	(25,929)		
49714P-10-8	KINSALE CAPITAL GROUP INC		04/20/2021	Various	05/06/2021	Various	765.000	133,024	129,015	125,779			7,244	(7,244)			3,235	3,235	30	
S64929-68-0	KINTETSU GROUP HOLDINGS LTD	B	11/24/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	15,200.000	482,591	434,232	478,661			3,930	(3,930)		(7,487)	(36,943)	(44,429)		
S64940-61-2	KISSEI PHARMACEUTICAL LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	5,991	5,836	5,991						(137)	(18)	(155)	66	
49803T-30-0	KITE REALTY GROUP TRUST REIT		10/22/2021	Various	11/22/2021	MORGAN STANLEY	1,464.000	28,024	32,581	28,024							4,557	4,557	250	
SBK6WN-77-4	KNIGHT THERAPEUTICS INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2,973.000	12,672	12,260	12,399			273	(273)		(393)	255	(138)		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		04/23/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,268.000	53,354	61,900	53,354							8,546	8,546	82	
50015M-10-9	KODIAK SCIENCES INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	2.000	165	197	165							32	32		
X4543E-11-7	KOJAMO	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	57.000	1,106	1,350	1,106						(82)	326	244	16	
S64967-00-3	KONICA MINOLTA INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	1,200.000	6,273	5,112	6,257			15	(15)		(417)	(729)	(1,146)	229	
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	215.000	36,448	39,631	36,448						949	2,234	3,183	358	
50050N-10-3	KONTOOR BRANDS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	72.000	3,336	4,334	3,235			101	(101)			1,100	1,100	56	
500643-20-0	KORN/FERRY INTERNATIONAL		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	9.000	554	734	554							180	180	3	
S61944-68-2	KOSE CORP	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	500.000	82,306	77,176	70,860			11,446	(11,446)		(319)	6,635	6,316	243	
500754-10-6	KRAFT HEINZ ORD		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	28,203.000	1,045,767	943,809	1,045,767							(101,959)	(101,959)	11,281	
501147-10-2	KRYSTAL BIOTECH INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	26.000	2,051	1,703	2,003			48	(48)			(300)	(300)		
S64842-77-6	KS HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	2,690	2,460	2,690						(61)	(168)	(229)	41	
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	85.000	6,079	5,075	4,954			1,125	(1,125)			121	121	12	
SB12W4-C0-5	KUNGSLEDEN	B	06/30/2021	BANK OF AMERICA/MERRILL LYNCH	09/02/2021	BANK OF AMERICA/MERRILL LYNCH	27,070.000	307,287	403,448	302,144			5,143	(5,143)		(6,304)	107,608	101,304	3,159	
50127T-10-9	KURA ONCOLOGY INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	217.000	5,101	4,081	4,382			719	(719)			(301)	(301)		
50155Q-10-0	KYNDRYL HOLDINGS INC WHEN ISSUED		11/04/2021	DISTRIBUTION	12/09/2021	GOLDMAN, SACHS & CO.	954.400	29,564	17,365	29,564							(12,198)	(12,198)		
SB0YZF-P0-4	KYORIN HOLDINGS INC	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	200.000	3,557	3,188	3,490			68	(68)		(80)	(222)	(301)	74	
S64994-20-5	KYOWA EXE CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	5,043	4,411	4,928			115	(115)		(268)	(249)	(517)	70	
SB8L02-P3-5	LABRADOR IRON ORE ROYALTY CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	44.000	1,268	1,242	1,223			44	(44)		(2)	21	19	146	
505743-10-4	LADDER CAPITAL CORP CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	172.000	1,902	2,046	1,901			2	(2)			145	145	34	
F5485U-10-0	LAGARDERE SCA CMN STK	B	05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	7.000	172	183	172						(13)	24	11		
512807-10-8	LAM RESEARCH CORP.		02/23/2021	GOLDMAN, SACHS & CO.	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	890.000	500,759	447,316	500,759							(53,442)	(53,442)		
SB0PYH-C7-9	LANCASHIRE HOLDINGS LTD.	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	100.000	869	692	759			110	(110)		(36)	(31)	(68)	15	
513847-10-3	LANCASTER COLONY CORP.		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4.000	699	748	699							50	50	3	
515098-10-1	LANDSTAR SYSTEMS INC		01/12/2021	BANK OF AMERICA/MERRILL LYNCH	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	101.000	14,891	17,746	14,891							2,856	2,856	42	
516544-10-3	LANTHEUS HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	126.000	2,735	3,655	2,735							919	919		
518613-20-3	LAUREATE EDUCATION INC CLASS A		09/14/2021	Various	11/22/2021	Various	263.000	3,782	3,595	3,782							(187)	(187)	49	
N51517-10-5	LAVA THERAPEUTICS N V	D	03/25/2021	JPMORGAN CHASE & CO.	03/25/2021	JPMORGAN CHASE & CO.	600.000	9,000	7,258	9,000							(1,742)	(1,742)		
G54050-10-2	LAZARD LTD CL A		03/05/2021	Various	08/30/2021	Various	1,363.000	55,097	65,128	55,097							10,031	10,031	650	
50189K-10-3	LCI INDUSTRIES		04/09/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	224.000	30,363	32,634	30,363							2,271	2,271		
SB9G6L-89-3	LEG IMMOBILIEN AG	B	11/02/2021	Various	12/09/2021	Various	10,018.000	1,460,266	1,498,370	1,403,131			57,135	(57,135)		(22,389)	117,628	95,238	25,607	
52567D-10-7	LEMONADE INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	218.000	20,837	13,644	17,168			3,669	(3,669)			(3,524)	(3,524)		
52603A-20-8	LENDINGCLUB CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	207.000	5,951	7,674	5,846			106	(106)			1,829	1,829		
52603B-10-7	LENDINGTREE INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	42.000	6,430	5,090	5,873			557	(557)			(783)	(783)		
S46919-16-3	LEROY SEAFOOD GROUP ASA	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	139.000	1,155	1,053	1,151			3	(3)		(67)	(31)	(98)	25	
527064-10-9	LESLIES INC		09/30/2021	Various	11/22/2021	Various	3,409.000	82,732	90,912	79,382			3,350	(3,350)			11,529	11,529		
529043-10-1	LEXINGTON REALTY TRUST		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	281.000	3,012	4,275	3,012							1,263	1,263	91	
W5321L-16-6	LIFCO CLASS B	B	05/10/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	485.000	6,873	14,443	6,873						(459)	8,029	7,570		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
53228F-10-1	LIFESTANCE HEALTH GROUP INC		06/10/2021	MORGAN STANLEY	06/10/2021	NATIONAL BANK OF CANADA	300.000	5,400	6,198	5,400							798	798		
53227W-10-5	LIFEWORKS INC	B	09/30/2021	EXCHANGE	11/22/2021	Various	58.000	1,572	1,213	1,477			95	(95)		(71)	(193)	(264)	13	
53229C-10-7	LIGHTSPEED COMMERCE INC	B	11/02/2021	Various	12/09/2021	Various	6,431.000	568,833	296,764	568,833						6,741	(278,811)	(272,070)		
53261M-10-4	LIMELIGHT NETWORKS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	899.000	2,751	2,162	2,751							(589)	(589)		
534187-10-9	LINCOLN NA TL CORP IN COM		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	4,502.000	333,643	307,147	333,643							(26,496)	(26,496)		
SBYZBC-Y3-1	LINK ADMINISTRATION HLDG PTY LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	722.000	2,729	2,563	2,295			434	(434)		(205)	473	269	53	
535919-50-0	LIONS GATE ENTERTAINMENT NON VOTIN		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	152.000	2,099	2,143	2,099							44	44		
535919-40-1	LIONS GATE ENTERTAINMENT VOTING CO		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	113.000	1,502	1,847	1,498			4	(4)			349	349		
536797-10-3	LITHIA MTRS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	8.000	2,554	2,359	2,536			18	(18)			(178)	(178)	3	
SBF4X2-25-9	LITHIUM AMERICAS CORP	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	129.000	2,426	1,740	2,073			353	(353)		101	(434)	(333)		
53814L-10-8	LIVENT CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	328.000	6,769	10,150	6,341			428	(428)			3,809	3,809		
539481-10-1	LOBLAW COS LTD COM	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	5,064.000	387,011	392,311	387,011						(8,785)	14,084	5,300		
SB18ZR-K2-5	LOGITECH INTERNATIONAL	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	10,071.000	866,719	830,713	833,547			33,172	(33,172)		(9,203)	6,369	(2,833)	1,401	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	11,883.000	1,164,603	1,042,823	1,164,603						(39,171)	(82,609)	(121,780)		
S73333-78-3	LONZA GROUP AG	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	1,885.000	1,605,630	1,541,782	1,605,630						(20,885)	(42,962)	(63,847)		
548661-10-7	LOWES COS INC USD0.50		02/23/2021	GOLDMAN, SACHS & CO.	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,993.000	504,590	487,602	504,590							(16,988)	(16,988)		
S55697-11-4	LPKF LASER & ELECTRONICS AG	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	97.000	2,600	2,252	2,215			386	(386)		(163)	201	37		
502175-10-2	LTC PROPERTIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	204.000	6,858	6,859	6,465			394	(394)			395	395	116	
55024U-10-9	LUMENTUM HOLDINGS INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	83.000	6,793	7,468	6,674			120	(120)			794	794		
550424-10-5	LUMINAR TECHNOLOGIES INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	554.000	9,241	10,235	8,642			598	(598)			1,593	1,593		
SBTKSS-Y6-0	LUNDIN GOLD INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	149.000	1,208	1,303	1,114			94	(94)		(2)	191	189		
55087P-10-4	LYFT INC CLASS A		11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	20,450.000	952,492	833,435	952,492							(119,056)	(119,056)		
S61211-76-9	LYNAS CORPORATION LTD	B	09/30/2021	Various	11/23/2021	Various	2,289.000	11,815	13,502	10,545			1,270	(1,270)		(454)	3,410	2,957		
SBKFB1-C6-1	M&G PLC	B	09/30/2021	Various	12/09/2021	Various	59,516.000	170,084	153,849	163,386			6,698	(6,698)		(4,782)	(4,754)	(9,536)		
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		11/09/2021	Various	11/22/2021	Various	163.000	9,882	9,791	9,773			109	(109)			18	18		
S65510-30-7	MABUCHI MOTOR	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	4,037	3,269	3,477			559	(559)		(189)	(20)	(209)	47	
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	8,476.000	1,253,214	1,225,475	1,253,214						(51,784)	24,045	(27,739)	12,932	
556099-10-9	MACROGENICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	188.000	5,114	3,438	3,937			1,177	(1,177)			(499)	(499)		
558868-10-5	MADRIGAL PHARMACEUTICALS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	39.000	4,726	3,088	3,799			927	(927)			(711)	(711)		
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	09/30/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	455.000	35,172	36,105	34,235			937	(937)		432	1,437	1,870	130	
55955D-10-0	MAGNITE INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	368.000	10,867	7,432	10,345			522	(522)			(2,913)	(2,913)		
SBYY8L-S2-7	MAISONS DU MONDE SA	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	6.000	110	144	110						(8)	42	34	2	
S65558-05-8	MAKITA CORP	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,200.000	97,344	101,124	94,471			2,874	(2,874)		(426)	7,079	6,653	1,056	
562662-10-6	MANDIANT INC		10/05/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	454.000	5,210	7,811	5,210							2,602	2,602		
S63541-76-7	MANI INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	4,653	3,138	3,825			827	(827)		(290)	(397)	(687)	19	
S24925-19-0	MANULIFE FINANCIAL CORP	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	70,145.000	1,386,919	1,317,081	1,386,919						(31,481)	(38,356)	(69,837)	15,181	
S25558-65-1	MAPLE LEAF FOODS INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	173.000	3,628	4,139	3,515			113	(113)		(21)	645	624	61	
565788-10-6	MARATHON DIGITAL HOLDINGS INC		08/03/2021	Various	11/22/2021	Various	609.000	14,800	26,894	14,800							12,094	12,094		
56600D-10-7	MARAVAI LIFESCIENCES HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	254.000	11,864	9,536	11,864							(2,328)	(2,328)		
566330-10-6	MARCUS CORP		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	101.000	2,006	1,641	2,006							(365)	(365)		
SB1JQD-M8-7	MARSTONS PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2,252.000	2,566	2,257	2,424			142	(142)		(77)	(89)	(167)		
SBKGHM-19-3	MARUHA NICHIRO CORP	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,258	2,079	2,127			130	(130)		(116)	67	(49)		
S65695-05-8	MARUICHI STEEL TUBE LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	4,579	4,489	4,570			9	(9)		(347)	266	(81)	141	
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/21/2021	MERGER	04/29/2021	Various	413.490	18,955	18,954	18,955							(1)	(1)		
573874-10-4	MARVELL TECHNOLOGY INC		08/20/2021	Various	12/10/2021	BANK OF AMERICA/MERRILL LYNCH	12,434.000	549,235	1,088,998	549,235							539,763	539,763	1,054	
576485-20-5	MATADOR RESOURCES		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	236.000	6,687	9,866	6,687							3,179	3,179	18	
SB249G-C0-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	4,235	4,121	4,235						(230)	116	(114)	28	
F6S02U-10-2	MCPHY ENERGY	B	03/05/2021	Various	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	70.000	2,359	2,283	2,359						20	(96)	(76)		
552676-10-8	MDC HOLDINGS INC		03/02/2021	STOCK DIV.	05/25/2021	Various	11.840	637	670	637							32	32	4	
J4248A-10-1	MEBUKI FINANCIAL GROUP INC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	4,200.000	9,194	8,544	8,855			339	(339)		(586)	275	(311)	288	
584021-10-9	MEDALLIA INC		09/14/2021	GOLDMAN, SACHS & CO.	10/29/2021	MERGER	186.000	6,291	6,324	6,291							33	33		
58502B-10-6	MEDNAX INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	153.000	4,046	4,061	4,002			44	(44)			60	60		
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	11/02/2021	Various	12/09/2021	Various	23,200.000	1,472,499	1,427,376	1,472,499						(2,577)	(42,546)	(45,123)	5,863	
G59665-10-2	MEIRAGTX HOLDINGS PLC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	388.000	5,312	5,068	5,297			15	(15)			(229)	(229)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
S65763-56-7	MEITEC CORP	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	5,545	5,990	5,415			130	(130)		(294)	869	575	62	
SBNR5M-Z7-6	MELROSE INDUSTRIES PLC	B	11/02/2021	Various	12/09/2021	Various	173,650.500	423,667	355,440	409,793			13,875	(13,875)		(15,240)	(39,113)	(54,353)	1,363	
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	08/31/2021	EXCHANGE	131,971.500	330,310	333,889	330,310	(5,638)			(5,638)	(562)	3,578		3,578		
589378-10-8	MERCURY SYSTEMS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	169.000	10,162	8,442	7,959			2,203	(2,203)			483	483		
589433-10-1	MEREDITH C ORP COM		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	80.000	2,202	4,704	2,202							2,503	2,503		
Q5997E-12-1	MERIDIAN ENERGY LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	23,768.000	87,397	88,234	87,397						863	(26)	836	947	
59001A-10-2	MERITAGE HOMES CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	82.000	8,412	9,679	7,954			458	(458)			1,725	1,725		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	09/30/2021	Various	11/22/2021	Various	47,683.000	515,825	532,752	499,296			16,529	(16,529)		(10,365)	43,820	33,455	25	
59045L-10-6	MERSANA THERAPEUTICS INC		09/30/2021	Various	10/14/2021	Various	7,955.000	94,683	66,958	76,381			18,302	(18,302)			(9,423)	(9,423)		
SB04SF-48-4	MESOBLAST LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,600.000	2,312	1,961	1,942			370	(370)		(130)	149	20		
59156R-10-8	METLIFE INC COM		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	43,877.000	2,794,526	2,670,999	2,794,526							(123,527)	(123,527)	21,061	
S50414-13-5	METRO AG	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	185.000	1,169	1,018	1,073			96	(96)			(55)	(55)		
55277P-10-4	MGE ENERGY INC		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	38.000	2,421	2,906	2,421							485	485	29	
552848-10-3	MGIC INVT CORP WIS		08/20/2021	Various	12/29/2021	CITIGROUP GLOBAL MARKETS	3,060.000	39,339	43,900	39,339							4,561	4,561	752	
552953-10-1	MGM RESORTS INTERNATIONAL		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	9,840.000	471,139	415,295	471,139							(55,844)	(55,844)	25	
55303J-10-6	MGP INGREDIENTS INC.		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	41.000	2,605	3,056	2,487			118	(118)			569	569	14	
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	835.000	5,037	4,474	4,578			460	(460)		(207)	103	(104)	151	
594972-40-8	MICROSTRATEGY INC CL A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	39.000	26,495	22,944	24,365			2,131	(2,131)			(1,421)	(1,421)		
596680-10-8	MIDDLESEX WATER CO		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	57.000	3,914	6,332	3,914							2,418	2,418	48	
S65861-17-1	MILBON CO LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	5,692	5,277	5,658			34	(34)		(308)	(74)	(381)	25	
600544-10-0	MILLER HERMAN, INC.		09/30/2021	MERGER	11/22/2021	Various	235.520	10,410	9,546	10,377			33	(33)			(831)	(831)	44	
G14838-10-9	MIMECAST LTD		05/25/2021	Various	11/22/2021	Various	676.000	31,473	31,509	31,473							35	35		
SBF2CV-V6-8	MIPS	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	62.000	5,761	6,370	5,053			707	(707)		(149)	1,466	1,317	15	
SB1FP6-H5-3	MITCHELLS & BUTLERS PLC	B	09/30/2021	Various	11/22/2021	Various	925.000	3,645	3,225	3,214			431	(431)		(63)	74	11		
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	24,600.000	205,706	183,087	205,706						524	(23,142)	(22,618)		
J43916-11-3	MITSUBISHI ESTATE CO	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	56,200.000	852,388	779,328	852,388						2,170	(75,230)	(73,060)		
S62689-76-5	MITSUBISHI HC CAPITAL INC	B	03/30/2021	MERGER	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,020.000	6,140	6,029	6,140						88	(199)	(111)		
S65970-89-9	MITSUBISHI MATERIALS CORP	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	100.000	2,355	2,099	2,338			17	(17)		(53)	(186)	(240)	41	
S65984-46-0	MITSUBISHI MOTORS CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	1,000.000	2,842	3,503	2,752			90	(90)		(209)	961	752		
SB1BSC-X6-6	MIXI INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,458	1,982	2,258			200	(200)		(123)	(153)	(276)	44	
55306N-10-4	MKS INSTRUMENTS		09/30/2021	Various	10/07/2021	Various	1,761.000	248,992	257,899	247,657			1,335	(1,335)			10,241	10,241	395	
S65980-04-7	MOCHIDA PHARMACEUTICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	7,453	6,812	7,453						(170)	(471)	(641)	81	
SB151P-43-8	MODERN TIMES GROUP AB	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	83.000	1,145	902	1,009			136	(136)		(68)	(39)	(107)		
60783X-10-4	MODIVCARE INC		01/07/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	57.000	3,181	8,309	3,181							5,127	5,127		
608550-10-9	MOLECULAR TEMPLATES INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	369.000	3,339	2,131	2,886			454	(454)			(755)	(755)		
60878Y-10-8	MOMENTIVE GLOBAL INC		06/15/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	391.000	6,628	8,365	6,628							1,738	1,738		
SB01S2-L7-2	MONEX GROUP INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	600.000	3,830	4,417	3,455			375	(375)		(163)	1,124	961	43	
SB1ZBK-Y8-8	MONEYSUPERMARKET.COM GROUP PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	909.000	3,409	2,515	2,611			798	(798)		(129)	33	(96)	50	
60937P-10-6	MONGODB INC CLASS A		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	86.000	24,686	24,816	22,999			1,687	(1,687)			1,817	1,817		
610236-10-1	MONRO MUFFLER BRAKE INC		02/26/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	53.000	3,285	3,050	3,285							(236)	(236)	29	
SB64ZL-H6-7	MORNEAU SHEPELL INC	B	02/26/2021	GOLDMAN, SACHS & CO.	05/20/2021	EXCHANGE	58.000	1,499	1,572	1,499						74		74	5	
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	10/27/2021	MERGER	61,047.000	232,058	240,258	232,058						1,670	6,529	8,199		
553498-10-6	MSA SAFETY INC		04/12/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	120.000	18,183	19,401	18,183							1,219	1,219		
553573-10-6	MSG NETWORKS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	172.000	2,917	2,622	2,587			330	(330)			35	35		
S25142-75-3	MTY FOOD GROUP INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	15.000	794	695	757			37	(37)		1	(63)	(62)	2	
626717-10-2	MURPHY OIL CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	266.000	5,445	7,226	5,445							1,781	1,781	33	
G637AM-10-2	MYOVANT SCIENCES LTD		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	88.000	1,994	1,699	1,910			84	(84)			(211)	(211)		
62878D-10-0	N-ABLE INC		07/20/2021	DISTRIBUTION	09/14/2021	Various	69.500	1,083	993	1,083							(90)	(90)		
S66214-72-7	NANKAI ELECTRIC RAILWAY	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	200.000	4,837	4,203	4,601			236	(236)		(105)	(293)	(398)	41	
SB1WF9-79-4	NANOSONICS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	1,814.000	7,506	7,361	7,506						(485)	340	(145)		
63016Q-10-2	NANTKWEST INC		02/26/2021	GOLDMAN, SACHS & CO.	03/10/2021	EXCHANGE	8.000	260	260	260										
635017-10-6	NATIONAL BEVERAGE CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	107.000	5,221	5,818	5,211			10	(10)			607	607		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
637372-20-2	NATIONAL RESEARCH CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	50.000	2,373	2,086	2,109			265	(265)			(23)	(23)	6	
637417-10-6	NATIONAL RETAIL PROPERTIES		09/30/2021	Various	11/22/2021	Various	504.000	22,275	23,680	21,947			328	(328)			1,733	1,733	508	
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		05/25/2021	GOLDMAN, SACHS & CO.	07/01/2021	Various	56.000	2,473	2,492	2,472			1	(1)			20	20		
63947U-10-7	NCINO INC		05/25/2021	Various	11/22/2021	Various	1,302.000	86,480	75,414	83,580			2,899	(2,899)			(8,166)	(8,166)		
62886E-10-8	NCR CORP.		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	282.000	11,302	11,436	11,007			295	(295)			429	429		
SB9B4F-J7-1	NEARMAP LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,687.000	2,355	2,029	2,309			45	(45)		(25)	(255)	(280)		
S66404-00-5	NEC CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	11,417	9,616	11,417						(51)	(1,750)	(1,802)	82	
640268-10-8	NEKTAR THERAPEUTICS		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,138.000	21,937	16,492	20,431			1,506	(1,506)			(3,939)	(3,939)		
SB02NR-83-4	NEL	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,064.000	1,631	2,184	1,592			38	(38)		(58)	650	592		
F6517R-10-7	NEOEN SA	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	43.000	2,544	1,844	2,160			384	(384)		(1)	(316)	(317)		
SB06YV-46-1	NESTE	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	791.000	43,915	38,794	43,915						(978)	(4,144)	(5,122)		
S60365-48-3	NET ONE SYSTEMS CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	3,154	3,164	3,154						(171)	182	10	28	
64111Q-10-4	NETGEAR INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	128.000	4,383	3,869	4,343			39	(39)			(474)	(474)		
64115T-10-4	NETSCOUT SYSTEMS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	234.000	6,468	6,832	6,460			8	(8)			372	372		
SBF52P-L1-7	NETWEALTH GROUP LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	64.000	674	770	673			1	(1)		(43)	140	97	4	
SBH3VJ-78-3	NETWORK INTERNATIONAL HOLDINGS PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,691.000	9,054	7,530	8,504			550	(550)		(272)	(703)	(974)		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	7,244.000	678,946	591,216	678,639			307	(307)			(87,423)	(87,423)		
646025-10-6	NEW JERSEY RESOURCES CORP.		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	214.000	7,847	8,347	7,449			398	(398)			898	898	87	
651587-10-7	NEW MARKET CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	17.000	5,666	5,873	5,485			181	(181)			388	388	44	
64829B-10-0	NEW RELIC INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	117.000	7,139	13,109	7,139							5,970	5,970		
649604-50-1	NEW YORK MORTGAGE TRUST REIT INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	456.000	1,975	1,794	1,933			42	(42)			(138)	(138)	88	
S66371-01-4	NEWCREST MINING LTD	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	48,529.000	889,688	819,369	877,215			12,473	(12,473)		(44,258)	(13,588)	(57,846)	880	
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		01/06/2021	DIRECT	02/26/2021	GOLDMAN, SACHS & CO.	1.000	42	41	42							(1)	(1)		
65339F-10-1	NEXTERA ENERGY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5,328.000	377,542	390,887	377,542							13,345	13,345		
65343C-10-2	NEXTGEN HEALTHCARE INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	87.000	1,284	1,443	1,227			57	(57)			216	216		
SB00ZG-06-0	NIC SEMICONDUCTOR	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	359.000	11,103	12,194	9,889			1,213	(1,213)		(466)	2,770	2,304		
G6518L-10-8	NIELSEN HOLDINGS PLC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	807.000	18,085	16,384	17,338			747	(747)			(954)	(954)	159	
S66405-29-1	NIHON PARKERIZING CO LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	800.000	8,453	7,793	7,994			459	(459)		(434)	234	(200)	83	
654106-10-3	NIKE INC CL B		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	585.000	78,718	78,574	77,741			977	(977)			833	833		
654110-10-5	NIKOLA		09/14/2021	Various	11/22/2021	Various	944.000	10,528	10,749	10,183			345	(345)			567	567		
S66407-89-1	NIPPO CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	2,742	3,508	2,742						(149)	915	766		
J52088-10-1	NIPPON BUILDING FUND INC.	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	100.000	646,263	625,772	646,263						1,645	(22,136)	(20,491)		
S66407-45-3	NIPPON FLOUR MILLS CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	400.000	5,978	5,722	5,978						(136)	(119)	(256)	62	
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	09/30/2021	Various	12/09/2021	Various	1,500.000	18,824	16,970	16,361			2,463	(2,463)		(589)	1,197	608		
S66409-27-7	NIPPON SUISAN KAISHA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	400.000	1,908	1,886	1,908						(44)	22	(22)	18	
S66415-99-3	NIPRO CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	3,735	2,950	3,124			611	(611)		(170)	(5)	(175)	35	
S66415-88-6	NISSAN CHEMICAL CORP	B	11/24/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	6,300.000	365,269	371,014	365,269						(2,563)	8,308	5,745	990	
65487U-10-8	NKARTA INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	110.000	2,688	1,927	2,688							(762)	(762)		
629209-30-5	NMI HOLDINGS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	69.000	1,549	1,443	1,524			25	(25)			(81)	(81)		
SB1W6P-Y1-5	NOBIA	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2.000	15	12	13			2	(2)		(1)		(1)		
SB4588-91-5	NOEVIR HOLDINGS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	9,637	9,748	9,554			83	(83)		(519)	713	194	333	
S59029-41-3	NOKIA OYJ EURO.06	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,135.000	34,668	28,283	34,668						(611)	(5,775)	(6,386)		
SBMXT8-K3-4	NOLATO CLASS B	B	05/14/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	560.000	4,213	7,046	4,213						(273)	3,106	2,833		
655663-10-2	NORDSON CORP.		03/04/2021	Various	04/29/2021	Various	339.000	65,498	72,840	65,498							7,341	7,341		
655664-10-0	NORDSTROM INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	281.000	10,243	7,717	9,813			430	(430)			(2,096)	(2,096)		
Q6951U-10-1	NORTHERN STAR RESOURCES LTD	B	02/16/2021	MERGER	03/18/2021	Various	1,023.910	9,249	8,309	9,249						218	(1,159)	(940)		
666807-10-2	NORTHROP GRUMMAN CORP		09/30/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	179.000	66,228	65,846	64,467			1,761	(1,761)			1,379	1,379	843	
G66721-10-4	NORWEGIAN CRUISE LINE		09/30/2021	Various	11/22/2021	Various	782.000	21,471	19,372	21,001			470	(470)			(1,629)	(1,629)		
62955J-10-3	NOV INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	972.000	13,151	11,747	12,743			408	(408)			(996)	(996)		
S65341-61-2	NOVA MEASURING INSTRUMENTS LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	87.000	7,233	11,588	7,233						525	3,830	4,355		
F65568-10-1	NOVACYT SA	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	170.000	1,692	831	1,670			21	(21)		(1)	(838)	(839)		
S21354-50-1	NOVAGOLD RESOURCES INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	244.000	2,486	1,841	1,680			807	(807)		(81)	242	162		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67000B-10-4	NOVANTA INC		05/04/2021	Various	05/06/2021	Various	655.000	86,348	82,993	85,549			799	(799)			(2,556)	(2,556)		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	46,216.000	3,900,102	3,738,038	3,900,102						(50,730)	(111,333)	(162,063)		
670002-40-1	NOVAVAX INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	4.000	925	590	725			200	(200)			(135)	(135)		
G6674U-10-8	NOVOCURE LTD		11/02/2021	Various	12/09/2021	Various	7,230.000	889,774	634,538	801,735			88,039	(88,039)			(167,197)	(167,197)		
67018T-10-5	NU SKIN ASIA PAC INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	30.000	1,301	1,405	1,214			87	(87)			191	191		
67059N-10-8	NUTANIX INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	48.000	1,487	1,588	1,487							101	101		
67080N-10-1	NUVATION BIO INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	511.000	4,900	4,980	4,900							79	79		
G6700G-10-7	NVENT ELECTRIC PLC	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	102.000	3,326	3,788	3,298			29	(29)			490	490	18	
67098H-10-4	O I GLASS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	328.000	4,841	3,839	4,681			161	(161)			(841)	(841)		
S66564-07-1	OBAYASHI CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	27,800.000	252,179	241,767	252,179						(1,136)	(9,276)	(10,412)	3,614	
S46127-57-7	OC OERLIKON CORP AG-REG	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	174.000	1,892	1,945	1,892						15	38	53	43	
G6718L-10-6	OCADO GROUP PLC	B	11/02/2021	Various	12/09/2021	Various	18,011.000	450,242	388,606	422,055			28,188	(28,188)		(13,749)	(19,700)	(33,449)		
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	43,824.000	1,505,793	1,325,012	1,505,793							(180,781)	(180,781)		
67577C-10-5	OCUGEN INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	678.000	5,119	5,136	4,868			251	(251)			268	268		
676079-10-6	ODONATE THERAPEUTICS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	6.000	126	19	21			106	(106)			(2)	(2)		
SB1577-G7-0	OESTERREICHISCHE POST AG	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	63.000	2,648	2,571	2,648						22	(99)	(77)		
670837-10-3	OGE ENERGY CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	151.000	5,235	5,349	4,977			258	(258)			372	372	62	
S66580-50-7	OKINAWA ELECTRIC POWER INC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	2,682	2,419	2,496			186	(186)		(189)	112	(77)	96	
679295-10-5	OKTA INC CLASS A		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	7,913.000	2,007,528	1,805,381	2,007,528							(202,147)	(202,147)		
68134L-10-9	OLO INC CLASS A		03/17/2021	GOLDMAN, SACHS & CO.	03/17/2021	RBC DOMINION SECURITIES	200.000	5,000	6,287	5,000							1,287	1,287		
681936-10-0	OMEGA HEALTHCARE INVESTORS		11/02/2021	Various	12/09/2021	Various	19,227.000	585,564	545,371	574,663			10,900	(10,900)			(29,292)	(29,292)	12,882	
682143-10-2	OMEROS CORP		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	82.000	1,635	1,214	1,460			175	(175)			(246)	(246)		
68339B-10-4	ON24 INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	116.000	3,669	2,360	3,669							(1,309)	(1,309)		
68235P-10-8	ONE GAS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	37.000	2,748	2,472	2,742			6	(6)			(270)	(270)	21	
68373J-10-4	OPEN LENDING CORP CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	123.000	4,922	3,256	4,437			486	(486)			(1,180)	(1,180)		
683712-10-3	OPENDOOR TECHNOLOGIES INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	333.000	5,628	6,109	5,628							481	481		
68375N-10-3	OPKO HEALTH INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2,092.000	8,078	8,430	7,914			164	(164)			516	516		
68404L-20-1	OPTION CARE HEALTH INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	252.000	6,300	7,150	6,114			186	(186)			1,037	1,037		
68622V-10-6	ORGANON & CO		09/30/2021	Various	12/09/2021	Various	3,933.000	133,676	114,657	128,963			4,713	(4,713)			(14,306)	(14,306)	2,022	
68629Y-10-3	ORION OFFICE REIT INC		11/15/2021	DISTRIBUTION	12/09/2021	Various	4,847.700	107,654	90,396	107,654							(17,258)	(17,258)		
R67787-10-2	ORKLA ASA	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	8,622.000	76,435	83,234	76,435						1,300	5,500	6,800		
68634K-10-6	ORLA MINING LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	465.000	1,671	1,991	1,534			137	(137)			457	457		
686688-10-2	ORMAT TECHNOLOGIES INC		09/30/2021	Various	11/22/2021	Various	54.000	4,201	4,442	3,995			206	(206)			446	446	6	
K3192G-10-4	ORSTED	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	6,929.000	1,001,601	882,096	1,001,601						(21,881)	(97,624)	(119,505)		
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		03/19/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	9,458.000	156,674	193,746	156,674							37,072	37,072		
J62320-11-4	OSAKA GAS CO	B	09/30/2021	Various	12/09/2021	Various	13,500.000	248,485	221,329	247,047			1,438	(1,438)		(11,230)	(14,489)	(25,719)	5,046	
S66617-80-4	OSAKA SODA LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	200.000	4,814	4,604	4,773			42	(42)		(109)	(60)	(169)	53	
SBN60C-Q4-6	OSISKO GOLD ROYALTIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	67.000	672	873	672						(1)	202	201	7	
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	18,100.000	726,092	657,508	726,092						1,849	(70,433)	(68,584)		
69007J-10-6	OUTFRONT MEDIA INC		04/20/2021	Various	12/30/2021	Various	4,264.000	84,193	107,446	84,070			123	(123)			23,376	23,376	194	
S46651-48-5	OUTOKUMPU	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	456.000	2,125	2,254	2,125						18	110	128		
690145-10-7	OUTSET MEDICAL INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	182.000	8,541	8,949	8,541							407	407		
690370-10-1	OVERSTOCKCOM INC		08/03/2021	Various	11/22/2021	Various	119.000	8,055	9,386	8,055							1,331	1,331		
69331C-10-8	P G & E CORP		11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	91,883.000	1,109,134	1,147,153	1,109,134							38,019	38,019		
693718-10-8	PACCAR INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	16,861.000	1,545,479	1,493,961	1,545,479							(51,518)	(51,518)	5,733	
69526K-10-5	PACTIV EVERGREEN INC		04/28/2021	Various	05/06/2021	Various	4,216.000	62,459	65,327	58,161			4,298	(4,298)			7,165	7,165	65	
69553P-10-0	PAGERDUTY INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	249.000	9,621	9,147	9,621							(474)	(474)		
69753M-10-5	PALOMAR HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	6.000	446	503	435			11	(11)			68	68		
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	11,300.000	243,327	182,087	243,327						620	(61,860)	(61,240)		
SBZ0CT-92-9	PANDOX CLASS B	B	05/14/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	409.000	7,349	7,295	7,208			141	(141)		41	46	87		
69888T-20-7	PAR PACIFIC HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	122.000	1,638	1,627	1,638							(12)	(12)		
SB2NGP-M5-7	PARAGON GROUP OF COMPANIES	B	03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1.000	6	7	6							1	1		
SB5W8J-J8-5	PARAMOUNT BED HOLDINGS LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	3,976	3,414	3,566			410	(410)		(271)	119	(152)	85	
700517-10-5	PARK HOTELS RESORTS INC		08/18/2021	BANK OF AMERICA/MERRILL LYNCH	10/06/2021	Various	20,057.000	366,442	393,178	366,442							26,736	26,736		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
S66677-33-7	PARK24 LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	4,312	3,168	3,420			892	(892)		(260)	7	(252)		
702712-10-0	PASSAGE BIO INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	319.000	4,386	3,415	4,224			163	(163)			(809)	(809)		
SB11Y3-K8-1	PATRIZIA IMMOBILIEN	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	33.000	933	788	861			73	(73)		(64)	(10)	(73)	8	
70434P-10-3	PAYA HOLDINGS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	437.000	4,309	3,149	4,309							(1,160)	(1,160)		
70432V-10-2	PAYCOM SOFTWARE INC		11/02/2021	Various	12/09/2021	Various	3,505.000	1,874,556	1,454,708	1,874,556							(419,848)	(419,848)		
70435P-10-2	PAYCOR HCM INC		07/21/2021	JPMORGAN CHASE & CO.	07/21/2021	NATIONAL BANK OF CANADA	100.000	2,300	2,849	2,300							549	549		
69318G-10-6	PBF ENERGY INC CLASS A		08/03/2021	Various	11/22/2021	Various	1,250.000	13,173	13,574	13,166			7	(7)			408	408		
69327R-10-1	PDC ENERGY INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	74.000	3,044	3,872	3,044							828	828		
G69651-10-0	PEARSON	B	11/23/2021	Various	12/09/2021	Various	45,386.000	436,565	354,880	415,947			20,618	(20,618)		(10,094)	(50,973)	(61,067)		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	326.000	7,143	7,431	7,126			17	(17)			305	305	7	
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		11/02/2021	Various	12/09/2021	Various	17,467.000	1,599,012	710,816	1,555,588			43,424	(43,424)			(844,772)	(844,772)		
707569-10-9	PENN NATIONAL GAMING INC		05/17/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	69.000	5,402	5,502	5,402							100	100		
G8295T-21-3	PENNON GROUP PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	07/05/2021	EXCHANGE	22.000	496	485	496	136			136	(136)	(11)		(11)	162	
G8295T-23-9	PENNON GROUP PLC	B	09/30/2021	EXCHANGE	11/22/2021	Various	226.000	4,969	3,667	3,453			1,516	(1,516)		(95)	310	215	70	
70975L-10-7	PENUMBRA INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1.000	260	250	260							(10)	(10)		
71363P-10-6	PERDOCEO EDUCATION CORP		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	396.000	4,669	4,164	4,669							(505)	(505)		
71377A-10-3	PERFORMANCE FOOD GROUP		09/30/2021	Various	11/22/2021	Various	150.320	7,393	6,836	6,984			409	(409)			(148)	(148)		
G97822-10-3	PERRIGO PLC		09/14/2021	Various	12/09/2021	Various	799.000	32,658	30,272	32,658							(2,385)	(2,385)	391	
SB02FB-C1-7	PERSEUS MINING LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	2,660.000	2,466	3,354	2,168			298	(298)		(193)	1,379	1,186		
71535D-10-6	PERSONALIS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	178.000	3,799	2,505	3,425			374	(374)			(919)	(919)		
716382-10-6	PETMED EXPRESS INC		09/30/2021	Various	11/22/2021	Various	60.000	2,329	2,076	2,329							(253)	(253)		
SBMW2G-T8-7	PHARMA MAR SA	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	28.000	3,668	2,213	2,777			892	(892)		(98)	(466)	(563)	15	
N69605-10-8	PHARVARIS N V	D	02/05/2021	MORGAN STANLEY	02/05/2021	RBC DOMINION SECURITIES	100.000	2,000	2,786	2,000							786	786		
71722W-10-7	PHATHOM PHARMACEUTICALS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	15.000	661	544	563			97	(97)			(20)	(20)		
S59866-22-8	PHILIPS ELECTRONICS ORD	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	16,952.000	806,068	588,540	806,068						(17,943)	(199,585)	(217,528)		
718546-10-4	PHILLIPS 66		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	25,172.000	1,952,089	1,819,800	1,952,089							(132,288)	(132,288)	23,158	
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		08/18/2021	BANK OF AMERICA/MERRILL LYNCH	11/18/2021	MORGAN STANLEY	21,262.000	607,098	662,349	607,098							55,250	55,250	4,103	
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	11,120.000	95,775	95,587	95,775						(2,803)	2,615	(188)		
71944F-10-6	PHREESIA INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	45.000	2,144	2,884	2,144							740	740		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		10/06/2021	Various	12/01/2021	Various	23,177.000	395,819	404,819	390,975			4,844	(4,844)			13,844	13,844	9,215	
SB2368-L5-1	PILBARA MINERALS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	5,614.000	6,089	10,170	5,647			442	(442)		(293)	4,816	4,522		
72341T-10-3	PING IDENTITY HOLDING CORP		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	161.000	3,851	4,047	3,646			205	(205)			401	401		
723787-10-7	PIONEER NA T RES CO COM		01/13/2021	MERGER	03/18/2021	Various	245.020	32,080	36,398	32,080							4,318	4,318		
724479-10-0	PITNEY BOWES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	676.000	5,162	5,126	4,940			222	(222)			186	186	49	
72703H-10-1	PLANET FITNESS INC CLASS A		08/20/2021	Various	11/19/2021	Various	1,033.000	71,965	93,432	71,965							21,467	21,467		
727493-10-8	PLANTRONICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	128.000	4,084	3,597	3,730			354	(354)			(133)	(133)		
729139-10-5	PLIANT THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	128.000	2,406	1,896	2,161			246	(246)			(264)	(264)		
72919P-20-2	PLUG POWER INC.		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	Various	4,064.000	155,558	113,513	146,389			9,169	(9,169)			(32,876)	(32,876)		
72941B-10-6	PLURALSIGHT INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	04/07/2021	MERGER	91.000	1,874	2,048	1,874							174	174		
693475-10-5	PNC FINL SVCS GROUP INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	20,810.000	4,372,181	4,177,066	4,372,181							(195,115)	(195,115)		
69349H-10-7	PNM RESOURCES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	110.000	5,308	5,460	5,306			2	(2)			154	154	86	
Q7262X-10-7	POINTSBET HOLDINGS LTD	B	09/30/2021	Various	11/23/2021	Various	836.000	7,104	5,303	6,237			868	(868)		(164)	(769)	(934)		
SBSJBZ-M6-9	POLYNOVO LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,514.000	2,976	1,613	2,105			871	(871)		(170)	(322)	(493)		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		04/08/2021	NATIONAL BANK OF CANADA	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	344.000	16,546	17,302	16,546							756	756		
73739W-10-4	POSHMARK INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	143.000	6,146	3,597	6,146							(2,549)	(2,549)		
S54815-58-4	POSTNL	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	469.000	2,020	2,066	2,020						(150)	196	46	182	
739276-10-3	POWER INTEGRATIONS INC		05/04/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	444.000	36,164	35,887	36,164							(277)	(277)		
SBTHH8-L3-4	POWERCELL SWEDEN	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	137.000	3,039	3,691	2,656			383	(383)		(155)	1,190	1,036		
74006W-10-8	PRAXIS PRECISION MEDICINES INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	162.000	3,153	2,867	2,961			191	(191)			(94)	(94)		
74017N-10-5	PRECIGEN INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	386.000	2,375	1,380	1,926			449	(449)			(546)	(546)		
74051N-10-2	PREMIER INC CLASS A		09/30/2021	Various	11/23/2021	Various	6,319.000	238,816	243,296	238,685			131	(131)			4,612	4,612	1,150	
74112D-10-1	PRESTIGE BRANDS		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	167.000	6,966	9,882	6,966							2,917	2,917		
74139C-10-2	PRETIUM RESOURCES INC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	30.000	345	416	287			58	(58)		(14)	142	128		
S67034-00-9	PRIMA MEAT PACKERS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	5,803	4,437	5,087			715	(715)		(276)	(374)	(650)	32	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
SBYRJ5-J1-7	PRIMARY HEALTH PROPERTIES REIT PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	796.000	1,710	1,613	1,620			90	(90)		(77)	71	(7)	41	
74167P-10-8	PRIMO WATER CORP		03/31/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,648.000	40,675	43,943	40,343			332	(332)			3,601	3,601	79	
74267C-10-6	PROASSURANCE CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	61.000	1,499	1,476	1,405			94	(94)			71	71	7	
74319R-10-1	PROG HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	32.000	1,497	1,516	1,344			153	(153)			172	172		
743312-10-0	PROGRESS SOFTWARE CORP.		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	7.000	298	361	298							63	63	2	
74340E-10-3	PROGYNY INC		09/30/2021	Various	11/22/2021	Various	6,291.000	281,669	342,667	273,817			7,852	(7,852)			68,850	68,850		
743424-10-3	PROOFPOINT INC		05/25/2021	Various	09/01/2021	Various	213.000	32,612	34,899	32,114			499	(499)			2,785	2,785		
74346Y-10-3	PROS HOLDINGS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	180.000	7,345	6,875	6,709			635	(635)			166	166		
G72800-10-8	PROTHENA PLC	D	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	64.000	3,041	3,776	2,940			101	(101)			836	836		
74374N-10-2	PROVENTION BIO INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	597.000	6,042	3,710	5,033			1,009	(1,009)			(1,322)	(1,322)		
G72899-10-0	PRUDENTIAL CORP	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	30,990.000	628,123	538,434	628,123						(21,127)	(68,563)	(89,689)		
744320-10-2	PRUDENTIAL FINL INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	14,379.000	1,598,513	1,531,715	1,598,513							(66,798)	(66,798)	16,536	
69360J-10-7	PS BUSINESS PKS INC CALIF COM		02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	7.000	1,014	1,252	1,014							238	238	22	
H64687-12-4	PSP SWISS PROPERTY AG	B	09/30/2021	Various	12/09/2021	Various	1,854.000	245,988	219,990	223,788			22,200	(22,200)		(1,104)	(2,694)	(3,797)		
69366J-20-0	PTC THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	219.000	8,977	8,706	8,149			828	(828)			557	557		
745848-10-1	PULMONX CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	99.000	3,747	3,485	3,562			185	(185)			(77)	(77)		
74587V-10-7	PUMA BIOTECHNOLOGY INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	184.000	1,822	1,250	1,689			133	(133)			(439)	(439)		
74736L-10-9	Q2 HOLDINGS INC		04/20/2021	Various	05/06/2021	Various	447.000	46,315	42,428	44,855			1,460	(1,460)			(2,427)	(2,427)		
SB0WMW-D0-8	QINETIQ GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	553.000	2,335	1,964	2,335						(111)	(260)	(371)	36	
747525-10-3	QUALCOMM INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	402.000	63,860	49,524	63,860							(14,335)	(14,335)	261	
74758T-30-3	QUALYS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	38.000	3,701	5,014	3,701							1,313	1,313		
G73268-10-7	QUOTIENT LTD		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	316.000	1,258	864	1,150			107	(107)			(286)	(286)		
749119-10-3	QUOTIENT TECHNOLOGY INC		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	84.000	1,127	927	1,127							(200)	(200)		
749607-10-7	R L I CORP.		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	80.000	9,192	9,041	9,192							(152)	(152)		
750469-20-7	RADIUS HEALTH INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	117.000	2,263	1,449	2,134			129	(129)			(685)	(685)		
75524B-10-4	RBC BEARING INS		09/30/2021	Various	11/22/2021	Various	94.000	19,292	19,100	19,149			143	(143)			(48)	(48)		
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	102.000	12,996	9,705	11,227			1,769	(1,769)			(1,522)	(1,522)		
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	18,830.000	1,574,782	1,534,797	1,549,304			25,478	(25,478)		(54,896)	40,388	(14,508)	8,632	
SB07DR-Z5-9	RECORDATI INDUSTRIA CHIMICA E FARM	B	11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	7,920.000	502,838	483,805	484,740			18,099	(18,099)		(1,000)	65	(935)	1,091	
SB0RRZ-00-3	RECRUIT HOLDINGS LTD	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	21,400.000	1,455,151	1,372,773	1,455,151						3,705	(86,083)	(82,379)		
75700L-10-8	RED ROCK RESORTS ORS CLASS A INC		11/09/2021	Various	11/22/2021	MORGAN STANLEY	242.000	10,192	11,578	10,192							1,387	1,387	726	
Q80529-10-2	REDBUBBLE LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	283.000	1,151	758	1,080			71	(71)		(28)	(293)	(321)		
758075-40-2	REDWOOD TRUST INC		02/26/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	72.000	708	908	708							199	199	24	
75886F-10-7	REGENERON PHARMACEUTICALS INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	157.000	80,055	72,720	80,055							(7,335)	(7,335)		
75901B-10-7	REGENXBIO INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	178.000	6,132	6,001	5,983			150	(150)			19	19		
S64765-42-3	REGIS RESOURCES LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	2,273.000	5,661	4,490	5,021			641	(641)		(132)	(399)	(531)	69	
759351-60-4	REINSURANCE GROUP AMERICA INC		09/30/2021	Various	12/09/2021	Various	387.000	44,980	40,617	43,058			1,923	(1,923)			(2,441)	(2,441)	283	
75943R-10-2	RELAY THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	215.000	7,830	7,235	6,891			939	(939)			343	343		
J6436W-11-8	RELO GROUP INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	6,475	6,283	6,243			231	(231)		(339)	379	39		
SB233H-R5-8	REN REDES ENERGETICAS NACIONAIS SA	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	803.000	2,241	2,249	2,228			13	(13)		(165)	185	20	82	
S66356-77-5	RENESAS ELECTRONICS CORP	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	48,500.000	605,215	624,026	605,215						1,541	17,270	18,811		
75972A-30-1	RENEWABLE ENERGY INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	45.000	2,154	2,272	2,154							118	118		
S67322-00-8	RENGO CO LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	812	712	786			26	(26)		(60)	(14)	(74)	19	
SBD71K-T5-0	RENOVA INC	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	3,087	3,383	3,087						(70)	367	296		
76029L-10-0	REPAY HOLDINGS CORP CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	178.000	4,149	3,951	4,149							(199)	(199)		
S64106-36-2	RESOLUTE MINING LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	4,651.000	2,387	2,144	1,559			829	(829)		(41)	626	585		
J6448E-10-6	RESONA HOLDINGS	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	167,300.000	636,412	642,393	636,412						1,620	4,360	5,981		
SB0YG1-K0-1	RESTAURANT GROUP PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2,727.000	4,337	3,338	3,882			455	(455)		(116)	(428)	(544)		
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	04/21/2021	BANK OF AMERICA/MERRILL LYNCH	25,365.000	243,365	290,527	243,365							47,161	47,161	858	
761330-10-9	REVANCE THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	67.000	1,809	935	1,801			8	(8)			(866)	(866)		
76155X-10-0	REVOLUTION MEDICINES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	234.000	7,132	6,721	6,613			520	(520)			108	108		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
76169B-10-2	REXNORD CORP		10/05/2021	Various	10/05/2021	Various	7,748.000	458,701	458,604	458,604			97	(97)					715	
76243J-10-5	RHYTHM PHARMACEUTICALS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	360.000	5,327	4,137	4,938			389	(389)			(801)	(801)		
766559-60-3	RIGEL PHARMACEUTICALS INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	91.000	378	324	311			66	(66)			13	13		
110122-15-7	Rights on BRISTOL-MYERS SQUIBB-CVR Strik		08/20/2021	ALLSTATE LIFE INSURANCE CO	12/31/2021	VARIOUS	0.000	118		118							(118)	(118)		
Q7262X-15-6	Rights on POINTSBET HOLDINGS RIGHTS LTD	B	08/04/2021	DIRECT	08/20/2021	DIRECT	0.000		31								31	31		
SBMV99-Z7-3	Rights on TRANSURBAN GROUP RIGHTS Strike	B	09/24/2021	DIRECT	10/20/2021	DIRECT	0.000													
S67399-44-4	RIKEN VITAMIN LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	400.000	5,381	5,708	5,381						(292)	619	327	67	
76680R-20-6	RINGCENTRAL INC CLASS A		11/02/2021	Various	12/09/2021	Various	5,709.000	1,431,829	1,063,039	1,378,317			53,512	(53,512)			(315,278)	(315,278)		
767292-10-5	RIOT BLOCKCHAIN INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	206.000	5,941	6,890	5,294			647	(647)			1,595	1,595		
767754-87-2	RITE AID CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	113.000	2,165	1,775	1,756			409	(409)			19	19		
74965L-10-1	RLJ LODGING TRUST		10/06/2021	Various	11/30/2021	Various	13,953.000	207,140	174,922	207,140							(32,218)	(32,218)	1	
S67457-47-3	ROCK FIELD LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	1,420	1,327	1,330			90	(90)		(101)	98	(3)	9	
77311W-10-1	ROCKET COMPANIES INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	418.000	7,019	6,439	6,705			315	(315)			(265)	(265)		
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	8,814.000	415,812	399,612	415,812						(9,438)	(6,761)	(16,200)		
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	04/09/2021	Various	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	103,757.000	164,687	154,819	153,127			11,559	(11,559)		4,062	(2,370)	1,691		
776153-10-8	ROMEO POWER INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	721.000	3,425	3,039	3,425							(386)	(386)		
SB1N9N-12-1	ROXGOLD INC.	B	02/26/2021	GOLDMAN, SACHS & CO.	07/06/2021	MERGER	1,933.000	2,107	2,968	2,107						30	831	861		
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	39,491.000	4,154,956	4,030,661	4,154,956						(94,312)	(29,983)	(124,295)		
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		11/02/2021	Various	12/09/2021	Various	14,652.000	1,288,330	1,110,604	1,287,794			536	(536)			(177,190)	(177,190)		
780287-10-8	ROYAL GOLD INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	15.000	1,556	1,570	1,432			123	(123)			137	137	14	
SBDT88-L2-7	RUBIS	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	210.000	9,776	6,273	7,275			2,501	(2,501)		(539)	(463)	(1,002)	381	
78116T-10-3	RUBIUS THERAPEUTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	94.000	1,334	1,254	1,231			104	(104)			24	24		
S67584-55-7	RYOHIN KEIKAKU LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	2,800.000	57,527	45,463	57,527						(2,071)	(9,994)	(12,065)	444	
A7511S-10-4	S&T AG	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	19.000	515	483	473			41	(41)			10	10		
G8059H-12-4	S4 CAPITAL PLC	B	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	204.000	1,903	1,685	1,903						(61)	(157)	(217)		
78645L-10-0	SAFEHOLD INC		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	3.000	229	215	210			18	(18)			5	5		
F03381-13-8	SAFRAN	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	6,445.000	860,404	773,678	860,404						(19,152)	(67,573)	(86,725)		
SBMDL6-T4-9	SAGEN MI CANADA INC	B	02/12/2021	EXCHANGE	04/05/2021	Various	182.000	4,979	6,304	4,979						64	1,261	1,325	66	
J66231-10-1	SAIBU GAS HOLDINGS CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	2,689	2,301	2,689						(61)	(326)	(388)	28	
79546E-10-4	SALLY BEAUTY HOLDIN		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	277.000	4,494	6,012	4,494							1,518	1,518		
799566-10-4	SANA BIOTECHNOLOGY INC		02/04/2021	MORGAN STANLEY	02/05/2021	RBC DOMINION SECURITIES	300.000	7,500	11,671	7,500							4,171	4,171		
800013-10-4	SANDERSON FARMS INC		09/30/2021	Various	10/19/2021	Various	1,490.000	279,602	280,530	273,347			6,255	(6,255)			7,183	7,183	781	
80013R-20-6	SANDSTORM GOLD LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,101.000	7,233	7,206	6,336			897	(897)		(71)	940	870		
800677-10-6	SANGAMO BIOSCIENCIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	504.000	5,430	4,550	5,079			351	(351)			(529)	(529)		
J67844-10-0	SANKYO CO LTD GUNMA	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	5,054	5,233	4,990			64	(64)		(271)	514	243	80	
S56717-35-8	SANOFI S.A.	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	31,669.000	3,301,870	3,016,992	3,262,535			39,335	(39,335)		(89,677)	(155,866)	(245,543)		
S67769-07-5	SAPPORO HOLDINGS	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	2,056	2,045	2,056						(47)	36	(11)		
802912-10-5	SAPUTO GROUP INC	B	09/30/2021	Various	12/09/2021	Various	10,680.000	292,672	242,583	271,542			21,130	(21,130)		3,429	(32,388)	(28,959)	2,555	
803607-10-0	SAREPTA THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	266.000	19,977	20,837	19,977							860	860		
S71295-77-8	SAS	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	10,634.000	2,393	1,799	2,334			59	(59)		(171)	(363)	(535)		
S62435-86-2	SATS LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	700.000	2,332	1,974	2,266			66	(66)		(14)	(278)	(292)		
SBMC9N-N2-8	SAWAI GROUP HOLDINGS LTD	B	05/25/2021	Various	11/24/2021	MORGAN STANLEY	400.000	17,595	15,579	17,595						(890)	(1,126)	(2,017)	207	
J69811-10-7	SAWAI PHARMACEUTICAL LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	03/31/2021	EXCHANGE	100.000	4,498	4,326	4,498						(172)		(172)	53	
SBYSXJ-H8-6	SCANDIC HOTELS GROUP	B	08/04/2021	Various	11/22/2021	Various	1,305.000	5,474	5,612	5,474						(55)	193	137		
SBQSSW-W3-6	SCATEC SOLAR	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	47.000	1,256	849	878			377	(377)		(55)	25	(30)		
806857-10-8	SCHLUMBERGER LTD		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	12,055.000	400,226	369,062	400,226							(31,164)	(31,164)		
80706P-10-3	SCHOLAR ROCK HOLDING CORP		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	14.000	757	371	709			48	(48)			(338)	(338)		
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	86.000	7,651	7,619	7,358			292	(292)			261	261	64	
80874P-10-9	SCIENTIFIC GAMES CORP		08/03/2021	Various	11/22/2021	Various	385.000	23,832	26,712	23,350			482	(482)			3,361	3,361		
811916-10-5	SEABRIDGE GOLD INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	454.000	8,418	8,885	6,992			1,426	(1,426)		(335)	2,229	1,893		
81181C-10-4	SEAGEN INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	5,588.000	1,008,578	810,004	1,008,578							(198,574)	(198,574)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J69972-10-7	SECOM CO. LTD. ORD	B	11/02/2021	Various	12/09/2021	Various	17,800.000	1,313,035	1,228,231	1,264,554			48,481	(48,481)		(30,919)	(5,404)	(36,323)	8,124	
81578P-10-6	SEER CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	113.000	3,636	2,591	3,480			156	(156)			(890)	(890)		
S67639-43-5	SEIKAGAKU CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	1,400.000	14,389	11,900	13,229			1,160	(1,160)		(840)	(489)	(1,329)	236	
S67934-23-2	SEINO HOLDINGS CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	2,867	2,123	2,436			431	(431)		(132)	(181)	(313)	17	
S67935-20-5	SEIREN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	1,710	1,997	1,710						(130)	417	287	29	
816307-30-0	SELECTQUOTE INC		09/30/2021	Various	11/22/2021	Various	7,438.000	98,409	66,720	98,180			229	(229)			(31,460)	(31,460)		
S62051-33-9	SEMBCORP MARINE LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	24,100.000	3,192	1,467	1,473			1,719	(1,719)		(35)	28	(6)		
81750R-10-2	SERES THERAPEUTICS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	584.000	3,189	5,352	3,189							2,164	2,164		
S66807-18-1	SERIA LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	7,384	6,268	7,009			376	(376)		(381)	(360)	(741)	56	
81752R-10-0	SERITAGE GROWTH PROPERTIES		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	589.000	9,161	9,163	9,054			107	(107)			109	109		
81761L-10-2	SERVICE PROPERTIES TRUST		05/17/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	984.000	10,768	10,632	10,768							(136)	(136)		
SB56RD-66-2	SESA	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	9.000	1,239	1,376	1,102			137	(137)			275	274		
819047-10-1	SHAKE SHACK INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	185.000	18,017	15,301	17,157			860	(860)			(1,856)	(1,856)		
S67710-32-7	SHANGRI LA ASIA LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	4,000.000	3,601	3,372	3,181			420	(420)		(10)	201	192		
82312B-10-6	SHENANDOAH TELECOMMUN CO		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	82.000	4,068	2,374	3,978			90	(90)			(1,604)	(1,604)	1,538	
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A		11/09/2021	Various	11/22/2021	Various	338.000	21,297	18,595	21,293			4	(4)			(2,698)	(2,698)		
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	900.000	6,431	5,970	6,130			300	(300)		(333)	173	(161)	107	
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	11/02/2021	Various	12/09/2021	Various	6,200.000	1,088,222	1,070,827	1,088,222						1,745	(19,140)	(17,395)	1,022	
SB05MT-R0-9	SHIP HEALTHCARE HOLDINGS INC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,501	2,281	2,336			165	(165)		(127)	72	(55)		
J74358-14-4	SHISEIDO CO. LTD.	B	11/02/2021	Various	12/09/2021	Various	17,600.000	1,200,907	1,063,991	1,197,590			3,317	(3,317)		(1,248)	(132,351)	(133,599)		
82489W-10-7	SHOALS TECHNOLOGIES GROUP INC CLAS		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	410.000	10,576	12,973	10,576							2,397	2,397		
SBYYH7-G9-6	SHOP APOTHEKE EUROPE NV	B	09/30/2021	Various	11/22/2021	Various	19.000	4,260	4,291	4,007			252	(252)		(27)	311	283		
S68605-43-5	SHUFERSAL LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,035.000	8,248	8,697	8,239			9	(9)		598	(140)	457	126	
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	669.000	23,599	21,051	23,599						614	(3,162)	(2,547)		
G81276-10-0	SIGNET JEWELERS LTD	C	08/03/2021	Various	11/22/2021	Various	327.000	20,367	28,650	20,367							8,283	8,283	40	
82671G-10-0	SIGNIFY HEALTH INC CLASS A		09/30/2021	Various	11/22/2021	Various	276.000	6,584	7,383	6,158			426	(426)			1,225	1,225		
82710M-10-0	SILK ROAD MEDICAL INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	101.000	4,782	4,586	4,782							(196)	(196)		
D6948S-11-4	SILTRONIC N AG	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	16.000	2,706	2,756	2,539			167	(167)		(1)	218	217	28	
82835W-10-8	SILVERBACK THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	68.000	1,704	1,107	1,704							(597)	(597)		
S27842-61-6	SILVERCORP METALS INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	26.000	109	111	99			10	(10)			12	12		
SBYVY3-D2-0	SILVERCREST METALS INC	B	09/30/2021	Various	11/22/2021	Various	529.000	4,163	4,701	3,695			467	(467)		(14)	1,019	1,005		
828806-10-9	SIMON PPTY GROUP INC		07/28/2021	GOLDMAN, SACHS & CO.	11/04/2021	GOLDMAN, SACHS & CO.	662.000	82,736	110,292	82,736							27,556	27,556	993	
829214-10-5	SIMULATIONS PLUS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	89.000	3,815	4,954	3,516			300	(300)			1,439	1,439	5	
W835AF-44-8	SINCH	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	28,599.000	526,462	349,149	526,462						(16,072)	(161,241)	(177,313)		
S66094-78-0	SINGAPORE POST LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	16,200.000	8,680	8,079	7,577			1,102	(1,102)		(197)	699	502	131	
Y7990F-10-6	SINGAPORE PRESS HLDG	B	02/26/2021	GOLDMAN, SACHS & CO.	11/23/2021	MORGAN STANLEY	4,300.000	4,558	7,411	4,558						(140)	2,993	2,853	191	
Y79985-20-9	SINGAPORE TELECOMMUNICATIONS LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	276,200.000	480,119	496,360	480,119						370	15,871	16,241		
G8192H-10-6	SIRIUSPOINT LTD	D	03/01/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	780.000	5,421	6,766	5,421							1,345	1,345		
82981J-10-9	SITE CENTERS CORP		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	04/16/2021	BANK OF AMERICA/MERRILL LYNCH	13,762.000	162,793	192,779	162,793							29,986	29,986	1,514	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	159.000	6,954	6,411	6,807			147	(147)			(396)	(396)		
S52607-68-6	SIXT	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	7.000	880	1,217	880						(65)	401	336		
830566-10-5	SKECHERS USA INC		01/04/2021	WELLS FARGO	06/07/2021	BANK OF AMERICA/MERRILL LYNCH	746.000	26,307	34,675	26,307							8,368	8,368		
83067L-10-9	SKILLZ INC CLASS A		09/30/2021	Various	11/22/2021	Various	1,071.000	15,692	11,561	15,370			322	(322)			(3,809)	(3,809)		
SBQQD1-67-4	SKYLARK HOLDINGS LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	400.000	6,203	5,334	5,561			643	(643)		(422)	196	(227)		
83088M-10-2	SKYWORKS SOLUTIONS INC		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	11,163.000	1,906,082	1,797,401	1,906,082							(108,681)	(108,681)	6,251	
78440X-10-1	SL GREEN REALTY CORP		01/15/2021	DIRECT	01/22/2021	EXCHANGE	12.630	756	756	756										
78440X-80-4	SL GREEN REALTY REIT CORP		01/22/2021	EXCHANGE	11/22/2021	Various	390.600	18,794	28,837	18,794							10,043	10,043	1,180	
83088V-10-2	SLACK TECHNOLOGIES CLASS A INC		05/25/2021	GOLDMAN, SACHS & CO.	07/21/2021	MERGER	2,699.000	116,084	123,013	116,084							6,929	6,929		
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		08/24/2021	STOCK DIVIDEND LPS	08/24/2021	DIRECT	1,572.000	78,993	68,344	78,993							(10,649)	(10,649)		
S68569-95-3	SMARTONE TELECOMMUNICATIONS HOLDIN	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	3,500.000	2,038	1,916	1,983			55	(55)		(6)	(61)	(67)	70	
83200N-10-3	SMARTSHEET INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	36.000	2,107	2,249	2,107							142	142		
J75734-10-3	SMC CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	56,995	58,165	56,995						(257)	1,426	1,169	243	
83192H-10-6	SMILEDIRECTCLUB INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	570.000	4,418	3,280	4,418							(1,137)	(1,137)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	11/02/2021	Various	12/09/2021	Various	37,234.000	652,268	608,056	645,754			6,514	(6,514)		(22,470)	(15,228)	(37,698)	1,631	
SB2PLY-M1-6	SMS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	2,796	3,916	2,796						(152)	1,273	1,121		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	15,123.000	514,544	500,798	514,544						(11,454)	(2,293)	(13,746)		
S65941-43-7	SOJITZ CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	12/07/2021	Various	280.000	3,689	4,165	3,689						(267)	743	476	158	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	3,652.000	1,297,044	1,144,440	1,297,044							(152,605)	(152,605)		
83417Q-10-5	SOLARWINDS CORP		07/20/2021	Various	08/02/2021	Various	69.500	2,291	2,291	2,291										
83417Q-20-4	SOLARWINDS CORP		09/30/2021	Various	11/25/2021	Various	172.500	2,956	2,596	2,886			70	(70)			(290)	(290)	104	
G8255T-10-4	SOLGOLD PLC	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	Various	3,408.000	1,051	1,146	1,039			12	(12)		(40)	147	107		
83425V-10-4	SOLO BRANDS INC CLASS A		10/28/2021	BANK OF AMERICA/MERRILL LYNCH	10/28/2021	Various	2,000.000	34,000	40,521	34,000							6,521	6,521		
SBD5FF-X8-9	SOLUTIONS SE	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	306.000	2,663	2,389	1,805			858	(858)		(126)	710	584		
S71560-36-1	SONOVA HOLDING AG	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	1,936.000	822,622	721,678	822,622						(10,700)	(90,244)	(100,944)		
83587F-20-2	SORRENTO THERAPEUTICS INC		09/30/2021	Various	11/22/2021	Various	1,510.000	13,014	9,802	11,869			1,145	(1,145)			(2,067)	(2,067)		
SBG0WN-L9-2	SOSILA LOGISTICS REIT INC	B	08/30/2021	Various	11/24/2021	Various	1.000	1,353	1,422	1,353						(73)	143	69	19	
838518-10-8	SOUTH JERSEY INDUSTRIES INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	238.000	6,038	5,715	5,402			635	(635)			313	313	194	
SB5M73-71-1	SOUTHERN CROSS MEDIA GROUP LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	770.000	1,221	1,154	1,186			36	(36)		(36)	5	(31)	9	
844895-10-2	SOUTHWEST GAS CORP.		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	70.000	4,780	4,857	4,662			118	(118)			195	195	58	
S68814-36-7	SPARK NEW ZEALAND LTD	B	08/20/2021	ALLSTATE LIFE INSURANCE CO	12/09/2021	GOLDMAN, SACHS & CO.	185,775.000	605,429	561,228	605,429						(1,552)	(42,648)	(44,201)	16,096	
S64192-24-8	SPARX GROUP LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	700.000	1,809	1,977	1,615			194	(194)		(88)	450	363		
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	84.000	7,888	8,935	7,888							1,046	1,046	35	
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		09/30/2021	BANK OF AMERICA/MERRILL LYNCH	10/18/2021	BANK OF AMERICA/MERRILL LYNCH	8,737.000	397,226	419,613	380,792			16,434	(16,434)			38,821	38,821	13,152	
848637-10-4	SPLUNK INC		11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	11,057.000	1,762,922	1,251,038	1,762,922							(511,885)	(511,885)		
85209W-10-9	SPROUT SOCIAL INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	67.000	8,547	7,337	8,171			376	(376)			(834)	(834)		
W8615U-10-8	SSAB SVENSKT STAL B	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	774.000	2,985	3,118	2,985						38	95	133		
SBGBN7-C0-2	SSP GROUP PLC	B	08/04/2021	Various	11/22/2021	Various	1,240.000	5,115	4,468	4,747			368	(368)		(104)	(175)	(279)		
S70582-62-2	ST GALLER KANTONALBANK A-REG	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	4.000	1,906	1,819	1,779			127	(127)		(58)	99	40		
852312-30-5	STAAR SURGICAL CO		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	Various	17.000	1,812	1,770	1,792			20	(20)			(22)	(22)		
S68415-26-4	STAR MICRONICS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	1,604	1,364	1,395			208	(208)		(76)	44	(31)	24	
857477-10-3	STATE STREET CORPORATION		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	20,979.000	2,086,152	1,971,491	2,086,152							(114,660)	(114,660)		
N82405-10-6	STELLANTIS NV		01/18/2021	MERGER	03/08/2021	Various	18,996.510	308,336	327,346	308,336						(4,239)	23,248	19,010		
85914M-10-7	STEPSTONE GROUP INC CLASS A		09/30/2021	Various	11/22/2021	Various	1,507.000	49,367	50,382	49,226			142	(142)			1,157	1,157	52	
858912-10-8	STERICYCLE INC		03/31/2021	Various	05/06/2021	Various	1,042.000	70,596	79,856	69,899			697	(697)			9,957	9,957		
G8473T-10-0	STERIS		06/02/2021	Various	09/14/2021	Various	270.990	47,165	52,417	47,165							5,252	5,252	10	
85917A-10-0	STERLING BANCORP		08/20/2021	Various	08/25/2021	Various	3,647.000	79,812	84,103	79,774			38	(38)			4,329	4,329	41	
85917T-10-9	STERLING CHECK CORP		09/23/2021	GOLDMAN, SACHS & CO.	09/24/2021	MORGAN STANLEY	1,016.000	23,368	27,189	23,368							3,821	3,821		
W87819-14-5	STILLFRONT GROUP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	190.000	1,474	1,048	1,205			268	(268)		(47)	(111)	(158)		
860897-10-7	STITCH FIX INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	313.000	16,695	11,619	13,055			3,641	(3,641)			(1,435)	(1,435)		
S68508-56-3	STOCKLAND	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	21,246.000	71,875	65,872	71,875						(3,549)	(2,455)	(6,003)		
86272C-10-3	STRATEGIC EDUCATION INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	150.000	11,979	9,655	11,678			301	(301)			(2,023)	(2,023)	32	
S68587-31-0	SUMITOMO HEAVY INDUSTRIES LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	5,505	4,721	5,272			233	(233)		(400)	(151)	(551)	147	
S68589-91-0	SUMITOMO RUBBER INDUSTRIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	1,115	1,033	1,115						(85)	2	(82)	20	
866082-10-0	SUMMIT HOTEL PPTYS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	214.000	1,960	1,985	1,960							25	25		
86614U-10-0	SUMMIT MATERIALS INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	71.000	2,210	2,874	2,210							664	664		
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	251.000	6,995	10,056	6,995							3,061	3,061		
86771W-10-5	SUNRUN INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	12,368.000	713,881	521,123	713,881							(192,758)	(192,758)		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	256.000	3,110	3,030	3,057			54	(54)			(27)	(27)		
784860-10-1	SVB FINANCIAL GROUP		11/02/2021	Various	12/09/2021	Various	2,355.060	1,737,801	1,658,650	1,737,801							(79,151)	(79,151)		
78489X-10-3	SVMK INC		05/25/2021	Various	06/15/2021	Various	2,886.000	54,028	53,082	53,082			946	(946)						
W92277-11-5	SWEDISH MATCH	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/11/2021	EXCHANGE	25,510.000	185,104	190,035	185,104						4,931		4,931	3,863	
W9376L-15-4	SWEDISH MATCH	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	121,268.000	1,041,603	884,679	1,041,603						(66,070)	(90,853)	(156,923)		
87043Q-10-8	SWEETGREEN INC CLASS A		11/18/2021	GOLDMAN, SACHS & CO.	11/18/2021	JEFFERIES & COMPANY, INC.	172.000	4,816	8,798	4,816							3,982	3,982		
H8398N-10-4	SWISSCOM	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	1,630.000	873,573	898,346	873,573						(5,331)	30,104	24,773	8,081	
87105L-10-4	SWITCH INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	162.000	4,228	4,425	4,113			115	(115)			312	312	9	
871570-10-9	SYNAPTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	13.000	2,290	3,271	2,245			45	(45)			1,026	1,026		
87166B-10-2	SYNEOS HEALTH INC CLASS A		09/30/2021	Various	11/22/2021	Various	326.000	25,665	26,850	25,350			315	(315)			1,500	1,500		
871829-10-7	SYSCO CORP		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	25,938.000	2,013,048	1,915,901	2,013,048							(97,148)	(97,148)		
74144T-10-8	T. ROWE PRICE GROUP		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	10,818.000	2,345,667	2,157,152	2,345,667							(188,515)	(188,515)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
S68732-62-7	TABCORP HOLDINGS LTD	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	43,890.000	169,974	160,591	169,974						(8,392)	(991)	(9,383)		
873379-10-1	TABULA RASA HEALTHCARE INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	94.000	3,870	2,707	3,870							(1,163)	(1,163)		
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	80.000	4,145	3,340	4,121			24	(24)			(781)	(781)		
S57356-31-3	TAG IMMOBILIEN AG	B	08/18/2021	Various	09/02/2021	Various	22,705.000	710,233	755,909	710,233						(9,952)	55,628	45,676	12,205	
J80733-10-8	TAKARA HOLDINGS INC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	2,663	2,345	2,496			167	(167)		(136)	(15)	(150)		
875465-10-6	TANGER FACTORY OUTLETS		03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	140.000	2,204	2,997	2,118			85	(85)			878	878	75	
87724P-10-6	TAYLOR MORRISON HOME CORP		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	09/14/2021	Various	217.000	5,570	6,005	5,570							435	435		
SBJMY6-G0-1	TC ENERGY CORP	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	15,850.000	857,736	723,975	857,736						(19,469)	(114,292)	(133,762)		
87808K-10-6	TCR2 THERAPEUTICS INC		09/30/2021	Various	11/22/2021	Various	5,575.000	91,228	49,323	80,794			10,434	(10,434)			(31,471)	(31,471)		
S71109-02-9	TECAN GROUP AG-REG	B	05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	3.000	1,468	1,854	1,468						(48)	435	386		
F9222F-10-3	TECHNIP ENERGIES NV	B	09/16/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	173.000	2,547	2,452	2,367			180	(180)		(167)	252	85		
G87110-10-5	TECHNIPFMC PLC	D	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	09/14/2021	Various	724.000	6,569	5,380	5,589			979	(979)			(210)	(210)		
S63024-10-3	TECHNOLOGY ONE LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	91.000	647	843	636			11	(11)		(41)	248	207	2	
87874R-10-0	TECHTARGET		03/31/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	2.000	167	170	139			28	(28)			31	31		
87901J-10-5	TEGNA INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	191.000	3,297	4,044	3,297							748	748		
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	19,247.000	257,160	259,535	257,160						7,081	(4,706)	2,376	5,867	
S08794-71-1	TELECOM PLUS PLC	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	150.000	2,519	2,616	2,354			165	(165)		(116)	378	262	63	
879360-10-5	TELEDYNE TECHNOLOGIES INC		11/02/2021	Various	12/09/2021	Various	2,248.110	1,007,923	968,418	1,007,923							(39,505)	(39,505)		
879382-10-9	TELEFONICA DE ESPANA	B	11/02/2021	Various	12/09/2021	Various	224,232.250	1,012,348	938,785	997,154			15,194	(15,194)		(24,171)	(34,198)	(58,369)		
R21882-10-6	TELENOR	B	11/02/2021	Various	12/09/2021	Various	55,260.000	908,028	833,422	895,897			12,131	(12,131)		(25,293)	(37,182)	(62,475)	7,308	
S59993-30-3	TELEPERFORMANCE	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	2,508.000	1,080,203	1,072,037	1,080,203						(24,045)	15,879	(8,166)		
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	338.000	6,517	6,457	6,517							(59)	(59)		
879512-30-9	TELESAT CLASS B VARIABLE VOTING IN	A	11/23/2021	MERGER	12/03/2021	BANK OF AMERICA/MERRILL LYNCH	159.000	5,336	4,207	5,336							(1,129)	(1,129)		
W9588J-10-4	TELIASONERA AB SEK3.2	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	147,689.000	598,943	566,766	598,062			880	(880)		(35,040)	3,744	(31,296)	8,089	
87969B-10-1	TELOS CORPORATION CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	52.000	1,622	934	1,478			145	(145)			(544)	(544)		
S23810-93-0	TELUS CORP	B	11/02/2021	Various	12/09/2021	Various	50,435.000	1,134,657	1,147,535	1,121,946			12,711	(12,711)		(11,172)	36,761	25,589	2,109	
Q8948V-10-1	TEMPLE & WEBSTER GROUP LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	54.000	399	389	374			25	(25)		(10)	25	15		
88033G-40-7	TENET HEALTHCARE CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	191.000	10,689	15,000	10,514			175	(175)			4,486	4,486		
88076W-10-3	TERADATA C ORP DEL COM		03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	6.000	241	264	231			9	(9)			33	33		
88160R-10-1	TESLA INC		08/20/2021	ALLSTATE LIFE INSURANCE CO	08/26/2021	DIRECT	4,600.000	3,097,962	3,225,336	3,097,962							127,374	127,374		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	64,419.000	622,083	533,709	622,083							(88,375)	(88,375)		
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	70.000	3,977	4,172	3,977							194	194		
88262P-10-2	TEXAS PACIFIC LAND TRUST		01/11/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	37.000	16,708	46,390	16,708							29,682	29,682	305	
88322Q-10-8	TG THERAPEUTICS INC		08/20/2021	Various	09/14/2021	Various	3,293.000	71,769	87,157	71,769							15,389	15,389		
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	09/30/2021	Various	11/23/2021	Various	792.000	9,857	7,734	8,420			1,437	(1,437)		(270)	(416)	(685)	116	
F9156M-10-8	THALES S.A.	B	11/02/2021	Various	12/09/2021	Various	5,823.000	549,082	487,118	547,309			1,773	(1,773)		(14,473)	(45,718)	(60,191)	3,480	
88339P-10-1	THE REALREAL INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	304.000	5,022	4,011	5,022							(1,011)	(1,011)		
88338N-10-7	THERAPEUTICSMD INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	2,723.000	3,509	1,967	3,222			287	(287)			(1,255)	(1,255)		
G8807B-10-6	THERAVANCE BIOPHARMA INC		08/20/2021	Various	09/14/2021	Various	8,495.000	122,488	73,507	115,880			6,608	(6,608)			(42,373)	(42,373)		
88688T-10-0	TILRAY INC CLASS	A	11/09/2021	Various	11/22/2021	Various	2,583.920	39,916	27,522	31,779			8,137	(8,137)			(4,257)	(4,257)		
SB204C-R0-8	TIS INC	B	11/24/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	16,200.000	488,823	494,790	488,823						1,986	3,981	5,968	227	
S68951-69-8	TOBU RAILWAY LTD	B	03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5,700.000	163,489	144,678	153,513			9,976	(9,976)		(692)	(8,144)	(8,835)	463	
S67149-74-0	TOCALO CO LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	2,645	2,791	2,440			205	(205)		(133)	484	351	32	
S68938-84-4	TODA CORP	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	700.000	5,068	4,333	4,812			256	(256)		(306)	(174)	(479)	104	
S68955-56-6	TOHO HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	1,732	1,569	1,732						(40)	(124)	(163)	12	
S68965-48-2	TOKYU CORP	B	11/24/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	42,500.000	597,237	592,334	597,237						(4,784)	(119)	(4,903)	882	
S60469-23-6	TOMY COMPANY LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	700.000	6,044	6,542	6,004			40	(40)		(326)	864	538	56	
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/08/2021	Various	11/22/2021	Various	204.270	6,302	6,677	6,302							375	375	30	
S68971-43-1	TORAY INDUSTRIES	B	11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	39,600.000	252,279	240,785	252,279						642	(12,136)	(11,494)		
SBD2NK-Y1-0	TOREX GOLD RESOURCES INC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	528.000	6,908	6,391	5,276			1,632	(1,632)		(85)	1,199	1,114		
S63206-05-6	TOWER SEMICONDUCTOR LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	218.000	6,396	8,001	6,084			312	(312)		441	1,476	1,917		
89269P-10-3	TRAEGER INC		07/29/2021	MORGAN STANLEY	07/29/2021	JEFFERIES & COMPANY, INC.	1,291.000	23,238	29,172	23,238							5,934	5,934		
SBKDTK-92-8	TRAINLINE PLC	B	09/30/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	Various	835.000	4,028	3,236	3,956			72	(72)		(124)	(597)	(721)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
893641-10-0	TRANSDIGM GROUP INC		11/02/2021	Various	12/09/2021	Various	2,945.000	1,853,254	1,783,997	1,852,188			1,066	(1,066)			(68,191)	(68,191)		
H8817H-10-0	TRANSOCEAN INC	D	08/03/2021	Various	11/22/2021	Various	3,799.000	13,371	12,723	13,371							(648)	(648)		
894164-10-2	TRAVEL LEISURE		02/19/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	483.000	11,172	26,026	11,172							14,855	14,855	435	
89417E-10-9	TRAVELERS COS INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	14,185.000	2,252,862	2,177,174	2,252,862							(75,688)	(75,688)	12,483	
89422G-10-7	TRAVERE THERAPEUTICS INC		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	194.000	3,444	5,701	2,830			613	(613)			2,870	2,870		
G90202-13-9	TRAVIS PERKINS PLC	B	04/30/2021	EXCHANGE	11/22/2021	Various	607.760	8,965	12,532	8,965						(250)	3,817	3,567	385	
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	11/23/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	32,838.000	286,719	282,393	286,719						(1,051)	(3,274)	(4,326)	1,459	
89469A-10-4	TREEHOUSE FOODS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	187.000	9,354	8,336	8,842			512	(512)			(506)	(506)		
87265H-10-9	TRI POINTE GROUP INC		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	310.000	5,850	5,888	5,850							38	38		
89610F-10-1	TRICIDA INC		02/26/2021	GOLDMAN, SACHS & CO.	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	170.000	869	764	869							(105)	(105)		
SBSPKC-C6-7	TRILLIUM THERAPEUTICS INC	B	03/31/2021	Various	05/25/2021	Various	398.000	4,312	2,983	4,184			128	(128)		194	(1,395)	(1,200)		
896239-10-0	TRIMBLE NAVIGATION		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	8,465.000	748,560	735,647	748,560							(12,913)	(12,913)		
896945-20-1	TRIPADVISOR INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	271.000	12,130	8,515	9,954			2,176	(2,176)			(1,439)	(1,439)		
G9087Q-10-2	TRONOX HOLDINGS LTD		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	100.000	2,392	2,389	2,392							(3)	(3)	10	
89832Q-10-9	TRUIST FINANCIAL CORP		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	59,597.000	3,832,087	3,552,857	3,832,087							(279,230)	(279,230)	28,607	
898349-20-4	TRUSTCO BANK CORP		05/28/2021	EXCHANGE	11/22/2021	Various	399.600	9,311	13,533	9,311							4,222	4,222	272	
J93407-12-0	TSUMURA	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	3,283	3,051	3,149			134	(134)		(171)	74	(98)	25	
898697-20-6	TUCOWS INC		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	Various	72.000	5,898	5,708	5,792			106	(106)			(84)	(84)		
SB11LJ-N4-6	TUI AG	B	09/30/2021	Various	11/22/2021	Various	1,298.000	6,113	3,697	5,631			482	(482)		(127)	(1,808)	(1,934)		
90041T-10-8	TURNING POINT THERAPEUTICS INC		11/09/2021	Various	11/22/2021	Various	240.000	14,927	9,692	13,466			1,461	(1,461)			(3,774)	(3,774)		
SB63KM-13-7	TV TOKYO HOLDINGS CORP	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	200.000	4,543	3,892	4,319			225	(225)		(98)	(328)	(426)	41	
90184D-10-0	TWIST BIOSCIENCE CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	10.000	1,014	982	1,007			7	(7)			(25)	(25)		
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	1,578.000	10,995	10,514	10,771			223	(223)			(257)	(257)	176	
SBLOKW-K0-9	TYRO PAYMENTS LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	1,242.000	3,546	2,700	3,378			168	(168)		(191)	(487)	(678)		
902681-10-5	U G I CORP.		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	16,079.000	713,044	715,271	713,044							2,226	2,226		
90337L-10-8	U.S. PHYSICAL THERAPY INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	32.000	3,588	3,074	3,539			49	(49)			(465)	(465)	12	
90353T-10-0	UBER TECHNOLOGIES INC		09/30/2021	Various	12/09/2021	Various	3,057.000	155,286	114,744	136,954			18,333	(18,333)			(22,210)	(22,210)		
F9396N-10-6	UBISOFT ENTERTAINMENT	B	11/23/2021	Various	12/09/2021	Various	3,994.000	211,980	197,328	211,695			285	(285)		(1,124)	(13,243)	(14,367)		
902653-10-4	UDR INC		10/06/2021	Various	12/03/2021	Various	7,527.000	407,476	425,363	405,588			1,888	(1,888)			19,775	19,775	2,729	
90385V-10-7	ULTRA CLEAN HOLDINGS		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	24.000	1,110	1,383	1,022			87	(87)			361	361		
904311-10-7	UNDER ARMOUR INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	337.000	7,236	8,545	6,801			435	(435)			1,744	1,744		
904311-20-6	UNDER ARMOUR INC CLASS C		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	261.000	4,894	5,610	4,573			321	(321)			1,037	1,037		
904708-10-4	UNIFIRST CORP.		04/27/2021	Various	05/06/2021	Various	818.000	190,409	183,155	182,136			8,274	(8,274)			1,020	1,020	153	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	75,783.000	4,147,948	3,987,118	4,102,350			45,598	(45,598)		(149,598)	34,366	(115,232)	39,630	
N90064-10-1	UNIQURE NV	D	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	165.000	6,056	5,209	5,235			820	(820)			(26)	(26)		
909214-30-6	UNISYS CORP		02/26/2021	GOLDMAN, SACHS & CO.	09/14/2021	Various	131.000	3,216	3,090	3,216							(126)	(126)		
S06928-61-8	UNITE GROUP PLC	B	09/30/2021	Various	11/22/2021	Various	14,597.000	218,032	217,141	207,327			10,705	(10,705)		(2,437)	12,251	9,814	2,493	
911163-10-3	UNITED NATURAL FOODS INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	02/26/2021	GOLDMAN, SACHS & CO.	61.000	1,692	1,613	1,692							(79)	(79)		
91332U-10-1	UNITY SOFTWARE INC		12/17/2021	STOCK DIVIDEND LPS	12/17/2021	Various	17,989.000	3,017,817	2,340,523	3,017,817							(677,294)	(677,294)		
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	83.000	5,671	4,799	5,109			563	(563)			(309)	(309)	58	
91680M-10-7	UPSTART HOLDINGS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	50.000	13,452	10,274	13,452							(3,178)	(3,178)		
91688F-10-4	UPWORK INC		11/09/2021	Various	11/22/2021	Various	418.000	19,953	16,814	18,650			1,303	(1,303)			(1,836)	(1,836)		
917047-10-2	URBAN OUTFITTERS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	133.000	4,224	4,956	3,949			275	(275)			1,007	1,007		
918090-10-1	UTZ BRANDS INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	156.000	3,369	2,459	2,672			697	(697)			(213)	(213)	15	
91879Q-10-9	VAIL RESORTS INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	2,686.000	950,435	902,800	950,435							(47,634)	(47,634)		
SBDC5S-T8-2	VALEO SA	B	09/30/2021	Various	12/09/2021	Various	5,929.000	167,372	184,584	166,632			740	(740)		(4,951)	22,903	17,952		
S69265-53-6	VALOR CO LTD	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	4,138	4,008	4,080			58	(58)		(222)	150	(72)	41	
92047W-10-1	VALVOLINE INC		05/05/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,759.000	164,530	183,754	164,530							19,224	19,224		
921659-10-8	VANDA PHARMACEUTICALS INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	286.000	5,136	5,015	4,406			730	(730)			608	608		
92214X-10-6	VAREX IMAGING CORP		03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	46.000	1,055	1,362	943			112	(112)			420	420		
922280-10-2	VARONIS SYSTEMS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	11.000	523	605	523							81	81		
92243A-20-0	VAXART INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	422.000	2,701	2,893	2,611			90	(90)			282	282		
92240M-10-8	VECTOR GROUP LTD		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	482.000	6,579	6,806	6,443			136	(136)			363	363	245	
922475-10-8	VEEVA SYSTEMS INC CLASS A		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	8,692.000	2,746,616	2,323,577	2,746,616							(423,039)	(423,039)		
92259F-10-1	VELODYNE LIDAR INC		05/25/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	649.000	6,827	4,098	6,827							(2,729)	(2,729)		
92276F-10-0	VENTAS INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	23,354.000	1,273,727	1,161,739	1,273,727							(111,988)	(111,988)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92336X-10-9	VEONEER INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	434.000	14,246	13,999	13,437			809	(809)			562	562		
92339V-30-8	VEREIT INC		09/30/2021	Various	11/01/2021	Various	23,056.000	961,904	1,074,379	916,647			45,257	(45,257)			157,732	157,732	10,624	
92346J-10-8	VERICEL CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	50.000	2,552	2,028	2,433			119	(119)			(405)	(405)		
92347M-10-0	VERITONE INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	139.000	2,523	3,659	2,523							1,136	1,136		
923725-10-5	VERMILION ENERGY INC	B	09/16/2021	Various	11/22/2021	MORGAN STANLEY	667.000	4,725	6,311	4,725						(102)	1,687	1,586		
92511U-10-2	VERRA MOBILITY CORP CLASS A		03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	292.000	4,161	4,562	3,952			209	(209)			610	610		
92538J-10-6	VERTEX INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	197.000	3,733	3,705	3,733							(28)	(28)		
92532F-10-0	VERTEX PHARMACEUTICALS		09/30/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	Various	1,910.000	407,938	398,448	382,894			25,044	(25,044)			15,554	15,554		
K9773J-20-1	VESTAS WIND SYSTEMS	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	16,192.000	672,307	522,731	672,307						(14,687)	(134,889)	(149,576)		
92556H-20-6	VIACOMCBS INC CLASS B		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	17,096.000	638,878	531,085	638,878							(107,793)	(107,793)		
92557A-10-1	VIANT TECHNOLOGY INC CLASS A		02/10/2021	BANK OF AMERICA/MERRILL LYNCH	02/10/2021	MORGAN STANLEY	200.000	5,000	9,323	5,000							4,323	4,323		
92552V-10-0	VIASAT INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	195.000	9,879	9,421	9,366			513	(513)			54	54		
92556V-10-6	VIATRIS INC		11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	78,530.000	1,090,374	988,295	1,085,022			5,352	(5,352)			(96,727)	(96,727)	9,050	
925550-10-5	VIAVI SOLUTIONS INC		03/31/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	350.000	5,665	5,526	5,495			170	(170)			31	31		
SBKMJW-S6-3	VICTORIA GOLD CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	27.000	340	359	321			19	(19)			38	38		
SBZC0L-C1-1	VICTORIA PLC	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	80.000	957	1,146	933			24	(24)		(40)	253	213		
926400-10-2	VICTORIAS SECRET AND CO		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	116.000	6,981	6,832	6,410			571	(571)			422	422		
H9150Q-10-3	VIFOR PHARMA AG	B	09/30/2021	Various	12/09/2021	Various	2,493.000	349,532	330,796	324,027			25,505	(25,505)		(4,553)	11,322	6,769		
92686J-10-6	VIKING THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	554.000	2,886	3,044	2,886							158	158		
92719V-10-0	VIMEO INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	465.000	15,838	9,446	13,657			2,181	(2,181)			(4,211)	(4,211)		
F5879X-10-8	VINCI	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	16,745.000	1,822,439	1,636,971	1,822,439						(40,567)	(144,901)	(185,467)	10,499	
92764N-10-2	VIR BIOTECHNOLOGY INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	207.000	9,261	6,542	9,009			253	(253)			(2,466)	(2,466)		
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC SHS C		11/09/2021	BANK OF AMERICA/MERRILL LYNCH	11/22/2021	Various	449.000	11,828	9,231	11,828							(2,597)	(2,597)		
92823T-10-8	VIRNETX HOLDING CORP		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	115.000	800	504	641			160	(160)			(136)	(136)		
928254-10-1	VIRTU FINANCIAL INC CLASS A		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	87.000	2,097	2,453	2,097							356	356		
S56382-80-7	VISCOFAN SA	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	27.000	1,937	1,779	1,770			167	(167)		(131)	140	10	8	
92847W-10-3	VITAL FARMS INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	206.000	4,161	3,600	4,112			49	(49)			(512)	(512)		
F97982-10-6	VIVENDI EUR5.50	B	09/30/2021	Various	12/09/2021	Various	5,473.000	225,068	197,748	196,915			28,153	(28,153)		(3,348)	4,181	833	3,336	
928542-10-9	VIVINT SMART HOME INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	285.000	3,323	3,327	2,693			630	(630)			634	634		
SBH4HK-S3-2	VODAFONE GROUP PLC	B	09/30/2021	Various	12/09/2021	Various	311,154.000	517,778	465,379	475,344			42,434	(42,434)		(14,931)	4,966	(9,965)	2,461	
928881-10-1	VONTIER CORP		09/30/2021	Various	12/09/2021	Various	1,553.000	53,480	49,193	52,181			1,299	(1,299)			(2,988)	(2,988)	63	
S71231-04-7	VONTOBEL HOLDING AG-REG	B	05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	13.000	1,012	1,062	1,012						(33)	83	50		
92918V-10-9	VROOM INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	236.000	10,503	5,802	9,497			1,005	(1,005)			(3,695)	(3,695)		
SB11Y5-68-2	WACKER CHEMIE	B	02/26/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	13.000	1,709	2,545	1,709						(127)	962	835	23	
J94632-11-4	WACOAL HOLDINGS CORP	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	2,339	1,843	2,127			212	(212)		(116)	(168)	(284)	16	
S66039-20-7	WACOM CO LTD/JAPAN	B	06/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	300.000	1,945	2,363	1,908			37	(37)		(104)	558	455		
S26143-24-8	WALLBRIDGE MINING COMPANY LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	4,022.000	2,099	1,395	1,683			416	(416)		(60)	(227)	(287)		
931142-10-3	WALMART INC		02/23/2021	GOLDMAN, SACHS & CO.	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,474.000	199,683	188,487	199,683							(11,196)	(11,196)		
939653-10-1	WASHINGTON REAL ESTATE		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	215.000	5,495	5,511	5,321			174	(174)			190	190	37	
Y95308-10-5	WAVE LIFE SCIENCES LTD		03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	94.000	885	612	527			357	(357)			85	85		
94419L-10-1	WAYFAIR INC CLASS A		11/02/2021	Various	12/09/2021	Various	3,749.000	967,438	827,146	967,438							(140,292)	(140,292)		
929236-10-7	WD-40 CO.		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	05/25/2021	Various	10.000	3,097	2,977	3,090			7	(7)			(114)	(114)	1	
947890-10-9	WEBSTER FINANCIAL CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	39.000	1,877	2,257	1,877							379	379	16	
949090-10-4	WELBILT INC		09/30/2021	Various	11/22/2021	Various	1,643.000	38,239	38,513	38,156			83	(83)			357	357		
95040Q-10-4	WELLTOWER INC		04/09/2021	MORGAN STANLEY	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	134.000	10,173	10,026	10,173							(147)	(147)	82	
95058W-10-0	WENDY'S COMPANY (THE)		09/30/2021	Various	11/22/2021	Various	3,782.000	76,756	87,434	75,658			1,098	(1,098)			11,777	11,777	246	
Q9594D-10-6	WEST AFRICAN RESOURCES LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/23/2021	Various	370.000	274	357	259			15	(15)		(3)	100	97		
S29510-98-9	WEST FRASER TIMBER CO LTD	B	02/03/2021	MERGER	02/26/2021	Various	101.930	6,815	7,002	6,815						68	120	188		
S69579-95-1	WEST JAPAN RAILWAY	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	12,900.000	632,669	579,338	618,457			14,212	(14,212)		(4,477)	(34,642)	(39,119)	996	
955306-10-5	WEST PHARMACEUTICAL SERVICES		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	6,701.000	2,935,239	2,875,954	2,935,239							(59,285)	(59,285)	1,206	
957638-10-9	WESTERN ALLIANCE BANCORP		04/26/2021	JEFFERIES & COMPANY, INC.	06/16/2021	MORGAN STANLEY	75.000	8,065	7,090	8,065							(976)	(976)	19	
Q97417-10-1	WESTPAC BANKING CORP	B	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	79,906.000	1,392,546	1,202,670	1,392,546						(68,754)	(121,122)	(189,876)	34,196	
96145D-10-5	WESTROCK		11/02/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	19,876.000	936,955	875,235	936,955							(61,719)	(61,719)	4,969	
96208T-10-4	WEX INC		05/04/2021	Various	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	278.000	55,129	55,224	55,129							94	94		
G96007-10-2	WH GROUP LTD	B	11/23/2021	Various	12/09/2021	Various	552,000.000	404,370	353,375	381,649			22,721	(22,721)		(648)	(27,626)	(28,274)	3,525	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
966387-50-8	WHITING PETROLEUM CORP		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	MORGAN STANLEY	101.000	5,329	6,629	5,329							1,300	1,300		
968223-20-6	WILEY JOHN & SONS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	75.000	4,258	4,205	4,187			72	(72)			18	18	54	
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		03/29/2021	JEFFERIES & COMPANY, INC.	05/06/2021	BANK OF AMERICA/MERRILL LYNCH	552.000	14,811	16,100	14,811							1,290	1,290		
S69723-85-6	WING TAI HOLDINGS LTD	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	1,600.000	2,314	2,034	2,286			28	(28)		(14)	(239)	(253)		
974637-10-0	WINNEBAGO INDUSTRIES, INC.		06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	41.000	2,843	3,029	2,786			56	(56)			243	243	12	
M98068-10-5	WIX.COM LTD	D	11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	1,058.000	195,349	161,434	195,349							(33,915)	(33,915)		
977852-10-2	WOLFSPEED INC		10/04/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	400.000	14,940	50,710	14,940							35,770	35,770		
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/30/2021	Various	12/27/2021	Various	6,052.000	201,095	172,170	180,592			20,503	(20,503)			(8,421)	(8,421)	621	
98138J-20-6	WORKHORSE GROUP INC		11/09/2021	Various	11/22/2021	Various	2,023.000	20,018	13,848	19,293			724	(724)			(5,445)	(5,445)		
S63386-31-2	WOWOW INC	B	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	300.000	7,769	6,688	7,634			135	(135)		(174)	(772)	(946)	197	
98262P-10-1	WW INTERNATIONAL INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	32.000	1,205	669	1,156			49	(49)			(488)	(488)		
98400H-10-2	XBIOTECH INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	53.000	920	816	878			43	(43)			(61)	(61)	111	
98401F-10-5	XENCOR INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	233.000	8,007	8,709	7,849			158	(158)			860	860		
S88P4L-P4-8	XERO LTD	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	10,053.000	1,151,875	1,014,888	1,146,322			5,552	(5,552)		(50,496)	(80,938)	(131,434)		
9837FR-10-0	XL FLEET CORP CLASS A		11/09/2021	Various	11/22/2021	Various	2,917.000	18,113	16,164	18,004			109	(109)			(1,840)	(1,840)		
98390M-10-3	XPERI HOLDING CORP		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	206.000	4,081	3,919	3,881			200	(200)			38	38		
983793-10-0	XPO LOGISTICS INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	50.000	4,112	3,945	3,979			133	(133)			(34)	(34)		
J95468-12-0	YAKULT HONSHA CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	12/09/2021	GOLDMAN, SACHS & CO.	3,000.000	151,864	153,503	151,864						(7,533)	9,172	1,639	1,497	
J95732-10-3	YAMAHA CORP	B	11/02/2021	Various	12/09/2021	GOLDMAN, SACHS & CO.	7,800.000	449,196	408,007	449,196						(10,304)	(30,885)	(41,189)	1,416	
R9900C-10-6	YARA INTL ASA CMN STK	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	8,799.000	472,647	445,778	472,647						(26,636)	(233)	(26,869)		
98585N-10-6	YEXT INC		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	565.000	7,029	5,907	6,797			232	(232)			(890)	(890)		
S69864-61-9	YOKOHAMA RUBBER LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	200.000	3,787	3,342	3,537			249	(249)		(230)	34	(196)	52	
987184-10-8	YORK WATER CO		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	47.000	2,198	2,273	2,053			145	(145)			220	220	9	
SB92MT-10-5	ZENKOKU HOSHO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	11/24/2021	MORGAN STANLEY	100.000	4,285	4,451	4,285						(233)	399	166		
S61377-31-3	ZERIA PHARMACEUTICAL LTD	B	09/30/2021	GOLDMAN, SACHS & CO.	11/24/2021	Various	100.000	1,879	1,746	1,845			34	(34)		(140)	40	(100)	27	
98954M-20-0	ZILLOW GROUP INC CLASS C		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	391.000	51,398	48,740	51,398							(2,658)	(2,658)		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	11,837.000	1,724,296	1,484,767	1,724,296							(239,529)	(239,529)		
98973P-10-1	ZIOPHARM ONCOLOGY INC		09/14/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	2,124.000	6,052	3,991	4,841			1,211	(1,211)			(850)	(850)		
SBYVLX-J9-7	ZIP CO LTD	B	09/30/2021	Various	11/23/2021	Various	2,047.000	13,047	9,110	10,727			2,321	(2,321)		(315)	(1,302)	(1,617)		
98978L-20-4	ZOGENIX INC		06/30/2021	GOLDMAN, SACHS & CO.	09/14/2021	GOLDMAN, SACHS & CO.	364.000	6,355	5,320	6,290			66	(66)			(970)	(970)		
SB0B9G-S5-7	ZON MULTIMEDIA SEVICOS DE TELE	B	06/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	424.000	1,543	1,618	1,486			57	(57)		(110)	241	131		
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		09/30/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	651.000	40,793	44,127	37,450			3,343	(3,343)			6,677	6,677		
98980G-10-2	ZSCALER INC		11/02/2021	MORGAN STANLEY	12/09/2021	GOLDMAN, SACHS & CO.	5,304.000	1,728,414	1,607,289	1,728,414							(121,125)	(121,125)		
98983V-10-6	ZUORA INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	11/22/2021	Various	426.000	6,327	8,663	6,300			27	(27)			2,362	2,362		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	11/02/2021	GOLDMAN, SACHS & CO.	12/09/2021	GOLDMAN, SACHS & CO.	3,480.000	1,561,232	1,462,025	1,561,232						(20,308)	(78,900)	(99,207)		
98983L-10-8	ZURN WATER SOLUTIONS CORP		10/05/2021	EXCHANGE	11/22/2021	MORGAN STANLEY	441.000	6,338	16,372	6,338							10,034	10,034	13	
98985W-10-2	ZYMEWORKS INC	A	03/31/2021	GOLDMAN, SACHS & CO.	05/25/2021	Various	69.000	2,505	1,984	2,179			326	(326)			(195)	(195)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								344,305,663	319,821,943	341,555,957	(51,147)		2,749,890	(2,801,037)	(698)	(2,870,308)	(18,863,706)	(21,734,014)	915,669	
BA50RM-DA-3	HOME PARTNERS OF AMERICA INC		07/01/2021	Various	07/21/2021	DIRECT	9,375.000	17,868,763	24,609,380	17,868,763							6,740,617	6,740,617		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								17,868,763	24,609,380	17,868,763							6,740,617	6,740,617		
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	08/20/2021	ALLSTATE LIFE INSURANCE CO	10/06/2021	MORGAN STANLEY	397,302.000	24,084,447	24,086,227	24,084,447							1,780	1,780		
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		09/30/2021	Various	12/09/2021	Various	186,390.000	18,694,917	19,664,045	18,337,048			357,869	(357,869)			1,326,997	1,326,997	68,313	
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	12/02/2021	Various	12/30/2021	Various	968,600.000	75,304,102	76,403,863	75,304,102							1,099,762	1,099,762	57,364	
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	C	11/02/2021	Various	12/06/2021	Various	4,400,000.000	223,877,099	216,628,982	223,877,099							(7,248,117)	(7,248,117)		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/30/2021	Various	12/09/2021	Various	6,791.000	1,474,775	1,523,959	1,465,580			9,195	(9,195)			58,379	58,379	3,707	
78462F-10-3	SPDR S&P 500 ETF TRUST		12/03/2021	Various	12/30/2021	Various	594,700.000	267,801,040	278,841,318	267,411,904			389,136	(389,136)			11,429,415	11,429,415	51,841	
9499999. Subtotal - Common Stocks - Mutual Funds								611,236,380	617,148,394	610,480,180			756,200	(756,200)			6,668,215	6,668,215	181,225	
9799998. Total - Common Stocks								973,410,806	961,579,717	969,904,900	(51,147)		3,506,090	(3,557,237)	(698)	(2,870,308)	(5,454,875)	(8,325,183)	1,096,894	
9899999. Total - Preferred and Common Stocks								973,437,678	961,610,509	969,931,772	(51,147)		3,506,090	(3,557,237)	(698)	(2,871,280)	(5,449,983)	(8,321,263)	1,096,919	
9999999 - Totals								8,307,332,075	8,264,798,390	8,277,916,034	(51,147)	(198,456,603)	3,506,090	(202,013,840)	(698)	(2,871,280)	(11,618,184)	(14,489,464)	39,831,261	8,489,393

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
020002-10-1	ALLSTATE CORP				8BII	4,408,463		4,408,463	37,471.000	100.0
1099999. Subtotal - Common Stock - Parent						4,408,463		4,408,463	XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852		8BI	764,169,301			42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110		8BI	10,693,300			70,000.000	100.0
66383@-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY		36455		8BI	55,270,570			42,000.000	100.0
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907		8BI	51,856,141			25,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511		8BI	264,732,655			25,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167		8BI	41,204,882			75,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						1,187,926,848			XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA				8BIV	1,021,610,552			12,228.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						1,021,610,552			XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S INC				8BI	2,360,953		2,360,953	2,001,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						2,360,953		2,360,953	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION				8BII	989		989	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						989		989	XXX	XXX
1899999. Total Common Stocks						2,216,307,805		6,770,405	XXX	XXX
1999999 - Totals						2,216,307,805		6,770,405	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	ENCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	ENCOMPASS PROPERTY AND CASUALTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes 2	Codes 3	4	5	6	7	Change in Book/Adjusted Carrying Value 8	9	10	11	12	13	Interest 14	15	16	17	18	19	20
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY NOTE			11/02/2021	BARCLAYS	10/15/2022	8,177,464		(16,117)			8,099,300	8,193,581	23,864		1.375	0.146	AO		5,813
TREASURY NOTE			11/02/2021	JPMORGAN CHASE & CO.	08/31/2022	7,569,037		(59)			7,568,800	7,569,096	3,215		0.125	0.120	FA		1,673
TREASURY NOTE			12/14/2021	GOLDMAN, SACHS & CO.	11/30/2022	125,052,900		9,287			125,234,400	125,043,613	13,762		0.125	0.284	MN		6,451
TREASURY NOTE	M		12/14/2021	GOLDMAN, SACHS & CO.	11/30/2022	7,988,406		593			8,000,000	7,987,813	879		0.125	0.284	MN		412
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						148,787,806		(6,296)			148,902,500	148,794,102	41,720		XXX	XXX	XXX		14,349
0599999. Total - U.S. Government Bonds						148,787,806		(6,296)			148,902,500	148,794,102	41,720		XXX	XXX	XXX		14,349
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
HAWAII ST			12/30/2021	JPMORGAN CHASE & CO.	04/01/2022	1,877,742					1,855,000	1,877,742	23,188		5.000	0.094	AO		23,188
MASSACHUSETTS ST			12/09/2021	PIPER JAFFRAY INC.	11/01/2022	15,983,548		1,068			16,000,000	15,982,480	7,387		0.277	0.401	MN		4,986
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						17,861,290		1,068			17,855,000	17,860,222	30,574		XXX	XXX	XXX		28,174
1799999. Total - U.S. States, Territories and Possessions Bonds						17,861,290		1,068			17,855,000	17,860,222	30,574		XXX	XXX	XXX		28,174
ANDOVER MASS			12/09/2021	STIFEL CAPITAL MARKETS	11/01/2022	525,000					525,000	525,000	142		0.649	0.649	MAT		
DESERT CALIF CMNTY COLLEGE DIST			11/24/2021	RBC DOMINION SECURITIES	08/01/2022	710,000					710,000	710,000	213		0.450	0.450	FA		
IRVING TEX			11/17/2021	PIPER JAFFRAY INC.	09/15/2022	300,000					300,000	300,000	56		0.418	0.418	MAT		
MOLINE ILL			11/18/2021	BAIRD (ROBERT W.) & CO. INC.	12/01/2022	460,000					460,000	460,000	111		0.542	0.542	JD		
QUINCY MASS			12/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.	12/15/2022	600,000					600,000	600,000	83		0.555	0.555	JD		
SAN DIEGO CALIF CMNTY COLLEGE DIST			12/08/2021	RBC DOMINION SECURITIES	08/01/2022	1,000,000					1,000,000	1,000,000	41		0.497	0.497	FA		
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,595,000					3,595,000	3,595,000	646		XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds						3,595,000					3,595,000	3,595,000	646		XXX	XXX	XXX		
CONWAY ARK HEALTH FACS BRD HOS			09/23/2021	CREWS & ASSOC.	08/01/2022	115,000					115,000	115,000			0.000	0.660	FA		
LOUISIANA ST UNIV & AGRIC & MECHAN			12/02/2021	RAYMOND JAMES & ASSOCIATES, INC.	07/01/2022	125,000					125,000	125,000			0.000	0.607	MAT		
MASSACHUSETTS BAY TRANSN AUTH			12/29/2021	JPMORGAN CHASE & CO.	07/01/2022	1,998,200					2,000,000	1,998,200			0.000	0.178	N/A		
MASSACHUSSETS ST CLEAN ENERGY COOP			11/19/2021	PIPER JAFFRAY INC.	07/01/2022	525,000					525,000	525,000	252		0.576	0.576	JJ		
METROPOLITAN TRANSN AUTH N Y R			12/02/2021	BANK OF AMERICA/MERRILL LYNCH	11/15/2022	120,000,000					120,000,000	120,000,000	56,980		0.777	0.777	MAT		
OKLAHOMA STATE CAPITAL IMPROVEMENT			11/12/2021	JPMORGAN CHASE & CO.	07/01/2022	580,000					580,000	580,000	314		0.453	0.453	MAT		
PENNSYLVANIA ECONOMIC DEVELOPMENT			11/19/2021	RBC DOMINION SECURITIES	12/01/2022	520,000					520,000	520,000	327		1.028	1.028	JD		
SAN DIEGO REG AIRPORT			11/18/2021	BANK OF AMERICA/MERRILL LYNCH	07/01/2022	1,250,000					1,250,000	1,250,000	363		0.454	0.454	MAT		
SOUTH DAKOTA ST HEALTH & EDL F			11/19/2021	KEYBANC CAPITAL MARKETS	11/01/2022	450,000					450,000	450,000	223		0.594	0.594	MN		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						125,563,200					125,565,000	125,563,200	58,458		XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds						125,563,200					125,565,000	125,563,200	58,458		XXX	XXX	XXX		
DALLAS FORT WORTH TEX INTL ARP			10/28/2021	BARCLAYS	11/01/2022	700,000					700,000	700,000	528		0.532	0.532	MN		
SELECT REHABILITATION INC			09/01/2021	ALLSTATE LIFE INSURANCE CO	07/31/2022	7,000,000		(41,519)			7,000,000	7,041,519	177,333		12.000	11.276	JAJO	210,000	107,333
TOYOTA MOTOR CREDIT CORP			12/21/2021	ALLSTATE NEW JERSEY	07/13/2022	1,012,725		(662)			1,000,000	1,013,387	13,067		2.800	0.409	JJ		12,289
UNITEDHEALTH GROUP INC			12/22/2021	NATIONAL GENERAL RE	07/15/2022	1,015,546		(720)			1,000,000	1,016,266	15,447		3.350	0.458	JJ		14,610
WELLS FARGO & COMPANY			12/22/2021	NATIONAL GENERAL RE	06/24/2022	930,448		702			944,000	929,746	1,226		0.250	3.286	JD		1,167
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,658,720		(42,197)			10,644,000	10,700,917	207,601		XXX	XXX	XXX	210,000	135,399
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,658,720		(42,197)			10,644,000	10,700,917	207,601		XXX	XXX	XXX	210,000	135,399
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						306,466,017		(47,425)			306,561,500	306,513,442	338,999		XXX	XXX	XXX	210,000	177,921
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						306,466,017		(47,425)			306,561,500	306,513,442	338,999		XXX	XXX	XXX	210,000	177,921
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						306,466,017		(47,425)			XXX	306,513,442	338,999		XXX	XXX	XXX	210,000	177,921

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ....$ 150,612,806	1B ...$ 15,983,548	1C ...$ 5,185,942	1D ...$ 120,580,000	1E ...$ 5,453,174	1F ...$	1G ...$ 1,535,546
1B	2A ....$ 115,000	2B ...$	2C ...$				
1C	3A ....$	3B ...$	3C ...$				
1D	4A ....$	4B ...$	4C ...$				
1E	5A ....$	5B ...$ 7,000,000	5C ...$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
CALL OPTION ON JUN22 SPX @3800	PENDING - CALL OPTION ON JUN22 SPX @3800, effective 06/18/2021, attached to Cash Security - (912828B66)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/18/2021	06/17/2022	9	3,749,805	3,800.00		498,510		230,613		908,955			(267,897)				
CALL OPTION ON DEC22 SPX @4225	PENDING - CALL OPTION ON DEC22 SPX @4225, effective 12/17/2021, attached to Cash Security - (040555C05)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/17/2021	12/16/2022	9	4,158,576	4,225.00		587,680		568,145		659,970			(19,535)				
CALL OPTION ON MAR22 SPX @3500	78482#BQ1 - CALL OPTION ON MAR22 SPX @3500, effective 03/19/2021, attached to Cash Security - (91282CAW1)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	9	3,521,790	3,500.00		522,000		109,895		1,144,755			(412,105)				
CALL OPTION ON MAR22 SPX @3900	78482#BR9 - CALL OPTION ON MAR22 SPX @3900, effective 03/19/2021, attached to Cash Security - (91282CAM3)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	25	9,782,750	3,900.00		779,750		164,158		2,207,250			(615,592)				
CALL OPTION ON SEP22 SPX @3975	PENDING - CALL OPTION ON SEP22 SPX @3975, effective 09/17/2021, attached to Cash Security - (912828YV6)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/17/2021	09/16/2022	9	3,989,691	3,975.00		601,740		430,052		804,420			(171,688)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants											2,989,680		1,502,863	XXX	5,725,350			(1,486,817)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications											2,989,680		1,502,863	XXX	5,725,350			(1,486,817)			XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											2,989,680		1,502,863	XXX	5,725,350			(1,486,817)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											2,989,680		1,502,863	XXX	5,725,350			(1,486,817)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(89,222)	(80,850)		(80,850)	14,999		65,079			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(89,222)	(49,290)		(49,290)	5,110		43,917			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(89,222)	(66,162)		(66,162)	33,949		52,149			3FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(70,972)	(98,496)		(98,496)	81,694		(57,012)			2FE	0001
SINGLE NAME CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(101,389)	(154,253)		(154,253)	72,453		(33,687)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(50,694)	(70,354)		(70,354)	73,225		(55,595)			1FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)	113,409		(26,361)	(9,815)		(9,815)	24,992		(29,038)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(126,736)	(187,576)		(187,576)	23,455		48,154			4FE	0001
SINGLE NAME CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(219,643)		(101,389)	(210,772)		(210,772)	42,969		41,992			1FE	0001
SINGLE NAME CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(209,701)		(101,389)	(206,453)		(206,453)	46,899		40,091			1FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(131,806)	(253,820)		(253,820)	32,647		98,345			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		2,600,000	credit event/(5.0000)	(359,892)		(131,806)	(116,915)		(116,915)	132,256		69,732			4FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(10,139)	(23,386)		(23,386)	1,612		6,429			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(10,139)	(23,006)		(23,006)	(971)		5,937			2FE	0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025		1,000,000	credit event/(1.0000)	(32,585)		(10,139)	(25,182)		(25,182)	4,339		6,553			1FE	0001
SINGLE NAME CDS ON DGX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2020	12/20/2025		1,000,000	credit event/(1.0000)	(35,103)		(10,083)	(29,310)		(29,310)	(716)		7,060			2FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)		(336,699)	(79,722)	(292,441)		(292,441)	(11,236)		55,493			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)		(199,691)	(79,722)	(264,987)		(264,987)	(98,208)		32,912			4FE	0001
SINGLE NAME CDS ON TSN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)		(26,972)	(7,611)	(25,968)		(25,968)	(2,883)		3,888			2FE	0001
SINGLE NAME CDS ON NEM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)		(31,160)	(7,611)	(28,587)		(28,587)	(1,918)		4,492			2FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/05/2021	06/20/2026		3,600,000	credit event/(5.0000)		(280,238)	(119,000)	(26,041)		(26,041)	218,483		35,714			4FE	0001
SINGLE NAME CDS ON LUMN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2021	12/20/2026		2,000,000	credit event/(1.0000)		211,087	(778)	178,928		178,928	(30,869)		(1,290)			4FE	0001
CDS INDEX ON CDX.NA.HY.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/29/2021	12/20/2026		30,000,000	credit event/(5.0000)		(2,824,980)	(387,500)	(2,742,090)		(2,742,090)	(53,851)		136,741			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,623,630)	(3,488,654)	(1,832,653)	(4,806,829)	XXX	(4,806,829)	608,428		578,056			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(1,623,630)	(3,488,654)	(1,832,653)	(4,806,829)	XXX	(4,806,829)	608,428		578,056			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (912828G38)		CREDIT	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		45,625	(13,016)		14,824			27,727		4,500,000	3FE	
CDS INDEX ON CDX.NA.IG.37.V1	PENDING - CDS INDEX ON CDX.NA.IG.37.V1, effective 11/30/2021, attached to Cash Security		CREDIT	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	11/30/2021	12/20/2026		250,000,000	1.0000/(credit event)		5,147,424	215,278	5,062,530		6,073,250			(84,894)		250,000,000	2FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										(137,944)	5,147,424	260,903	5,049,513	XXX	6,088,074			(57,167)		254,500,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(137,944)	5,147,424	260,903	5,049,513	XXX	6,088,074			(57,167)		254,500,000	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										(1,761,574)	1,658,770	(1,571,750)	242,685	XXX	1,281,245	608,428		520,889		254,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(1,761,574)	1,658,770	(1,571,750)	242,685	XXX	1,281,245	608,428		520,889		254,500,000	XXX	XXX
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				3,304,908		3,304,908		1,175,559			99,289		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				383,891		383,891		172,502			13,984		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				1,318,559		1,318,559		661,918			52,761		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				550,809		550,809		278,193			22,155		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				1,664,374		1,664,374		953,360			92,835		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				194,259		194,259		84,947			29,576		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				129,959		129,959		95,248			7,245		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				(32,314)		(32,314)		(36,302)			2,662		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				26,750		26,750		28,909			2,637		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(6,871)		(6,871)		(11,937)			3,959		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	(0.74903 GBP) / 1 USD				(35,750)		(35,750)		47,858			14,164		0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		8,876,594	(0.81578 EUR) / 1 USD				559,118		559,118		686,971			42,456		0002
FX FORWARD (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	(0.77096 GBP) / 1 USD				(829,161)		(829,161)		352,938			104,705		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	(0.82178 EUR) / 1 USD				29,987		29,987		41,650			2,555		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		94,764	(0.77666 GBP) / 1 USD				(4,666)		(4,666)		1,591			453		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		101,970	(0.79435 GBP) / 1 USD				(7,448)		(7,448)		1,752			488		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(3,778)		(3,778)		(6,513)			577		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		748,531	(0.84031 EUR) / 1 USD				26,162		26,162		59,689			3,580		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				(15,555)		(15,555)		5,309			1,581		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / (1 USD)				(23,622)		(23,622)		(45,302)			3,225		0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2019	09/30/2022		27,874,611	(0.79301 GBP) / 1 USD				(1,999,334)		(1,999,334)		453,424			120,535		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / (1 USD)				(151,357)		(151,357)		(314,814)			22,335		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		437,163	(0.78002 GBP) / 1 USD				(23,505)		(23,505)		7,371			2,091		0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022		19,159,283	(0.84815 EUR) / 1 USD				497,912		497,912		1,542,172			91,638		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / (1 USD)				48,228		48,228		(35,225)			10,652		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		1,016,558	(0.74171 GBP) / 1 USD				(2,266)		(2,266)		16,260			4,862		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		2,711,377	(0.85122 EUR) / 1 USD				60,932		60,932		219,043			12,968		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / (1 USD)				16,463		16,463		(3,743)			1,039		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				16,408		16,408		(5,317)			1,575		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		610,976	0.86910 EUR / (1 USD)				(1,246)		(1,246)		(50,405)			2,922		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				(3,230)		(3,230)		(110,154)			9,303		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / (1 USD)				(5,509)		(5,509)		(204,930)			13,999		0002
FX FORWARD (0.9044 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/29/2022		16,551,472	(0.90440 EUR) / 1 USD				(515,177)		(515,177)		1,447,701			47,253		0002
FX FORWARD (0.906 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/29/2022		2,650,037	(0.90602 EUR) / 1 USD				(87,385)		(87,385)		232,197			7,566		0002
FX FORWARD (0.8186 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2020	09/30/2022		875,888	(0.81859 GBP) / 1 USD				(93,019)		(93,019)		14,701			3,788		0002
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		3,001,144	(0.78536 GBP) / 1 USD				(182,913)		(182,913)		50,964			14,354		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				2,395		2,395		146,397			12,350		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				22,944		22,944		(9,385)			2,838		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		1,512,102	(0.86369 EUR) / 1 USD				5,510		5,510		122,426			8,376		0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		890,988	(0.86645 EUR) / 1 USD				4,514		4,514		73,280			4,262		0002
FX FORWARD 0.803 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2020	01/31/2023		9,555,252	0.80301 GBP / (1 USD)				805,265		805,265		(175,504)			49,764		0002
FX FORWARD (0.7809 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	09/30/2022		1,555,807	(0.78094 GBP) / 1 USD				(86,286)		(86,286)		24,928			6,728		0002
FX FORWARD 0.8431 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	11/30/2022		1,548,981	0.84313 EUR / (1 USD)				(49,141)		(49,141)		(123,936)			7,409		0002
FX FORWARD (0.7815 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/24/2020	11/30/2022		1,541,822	(0.78154 GBP) / 1 USD				(86,039)		(86,039)		26,049			7,374		0002
FX FORWARD (0.8298 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,569,385	(0.82977 EUR) / 1 USD				120,767		120,767		202,290			12,289		0002
FX FORWARD (0.7556 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,024,969	(0.75556 GBP) / 1 USD				(42,239)		(42,239)		33,023			9,685		0002
FX FORWARD 0.7364 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	01/31/2023		5,682,849	0.73642 GBP / (1 USD)				(29,172)		(29,172)		(94,788)			29,596		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD (0.7391 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		4,656,815	(0.73913 GBP) / 1 USD				5,826		5,826		74,214			22,273		0002
FX FORWARD (0.8055 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	03/24/2023		972,044	(0.80551 EUR) / 1 USD				68,282		68,282		73,192			5,385		0002
FX FORWARD (0.8079 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		1,579,411	(0.80789 EUR) / 1 USD				113,731		113,731		121,039			7,554		0002
FX FORWARD (0.7993 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2020	12/29/2023		19,142,448	(0.79927 EUR) / 1 USD				1,266,835		1,266,835		1,387,039			135,172		0002
FX FORWARD (6.6386 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/27/2021	01/28/2022		13,531,997	(6.63860 CNH) / 1 USD				(574,680)		(574,680)		(574,680)			18,740		0002
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024		7,149,472	(0.80215 EUR) / 1 USD				439,687		439,687		439,687			51,617		0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		6,141,200	0.81026 EUR / (1 USD)				(348,070)		(348,070)		(348,070)			41,008		0002
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		1,271,464	0.72672 GBP / (1 USD)				(23,463)		(23,463)		(23,463)			8,490		0002
FX FORWARD 0.8116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	11/30/2022		1,309,761	0.81159 EUR / (1 USD)				(88,770)		(88,770)		(88,770)			6,265		0002
FX FORWARD (0.8159 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	04/29/2022		2,575,221	(0.81585 EUR) / 1 USD				179,641		179,641		179,641			7,352		0002
FX FORWARD (0.8192 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		526,153	(0.81915 EUR) / 1 USD				31,117		31,117		31,117			2,517		0002
FX FORWARD (0.7152 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		550,874	(0.71522 GBP) / 1 USD				18,404		18,404		18,404			2,635		0002
FX FORWARD (0.8168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2021	03/24/2023		2,085,043	(0.81676 EUR) / 1 USD				119,610		119,610		119,610			11,550		0002
FX FORWARD (0.728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2021	03/31/2022		1,681,395	(0.72796 GBP) / 1 USD				24,177		24,177		24,177			4,175		0002
FX FORWARD 0.8311 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/30/2021	10/13/2023		827,854	0.83106 EUR / (1 USD)				(27,191)		(27,191)		(27,191)			5,528		0002
FX FORWARD (1.2632 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/30/2021	03/31/2022		4,146,402	(1.26321 CAD) / 1 USD				860		860		860			10,295		0002
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023		182,149	0.72468 GBP / (1 USD)				(3,856)		(3,856)		(3,856)			1,216		0002
FX FORWARD (0.8219 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/29/2022		7,007,944	(0.82191 EUR) / 1 USD				440,414		440,414		440,414			20,007		0002
FX FORWARD (0.7176 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	03/31/2022		3,841,830	(0.71762 GBP) / 1 USD				109,000		109,000		109,000			9,539		0002
FX FORWARD (0.7173 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	01/31/2023		500,490	(0.71729 GBP) / 1 USD				15,424		15,424		15,424			2,607		0002
FX FORWARD (0.7151 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022		3,071,092	(0.71512 GBP) / 1 USD				98,952		98,952		98,952			9,877		0002
FX FORWARD (0.8166 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022		15,471,508	(0.81655 EUR) / 1 USD				1,053,993		1,053,993		1,053,993			49,756		0002
FX FORWARD (0.8119 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/31/2022		29,125,610	(0.81193 EUR) / 1 USD				2,137,541		2,137,541		2,137,541			93,667		0002
FX FORWARD (0.7181 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	03/31/2022		455,342	(0.71814 GBP) / 1 USD				12,601		12,601		12,601			1,131		0002
FX FORWARD (1.2302 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	03/31/2022		432,465	(1.23015 CAD) / 1 USD				11,399		11,399		11,399			1,074		0002
FX FORWARD (0.8273 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	11/30/2022		438,778	(0.82729 EUR) / 1 USD				21,864		21,864		21,864			2,099		0002
FX FORWARD (0.7218 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	03/31/2022		1,989,470	(0.72180 GBP) / 1 USD				45,209		45,209		45,209			4,939		0002
FX FORWARD (0.8374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	04/29/2022		12,562,117	(0.83743 EUR) / 1 USD				567,363		567,363		567,363			35,864		0002
FX FORWARD (1.2492 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	03/31/2022		1,979,652	(1.24920 CAD) / 1 USD				22,345		22,345		22,345			4,915		0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FX FORWARD (6.5754 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	01/28/2022		13,640,943	(6.57535 CNH) / 1 USD				(443,843)		(443,843)		(443,843)			18,891		0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	05/31/2022		12,939,598	(0.83688 EUR) / 1 USD				581,531		581,531		581,531			41,613		0002
FX FORWARD (0.8405 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022		3,641,811	(0.84051 EUR) / 1 USD				126,438		126,438		126,438			17,419		0002
FX FORWARD (0.8378 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	03/24/2023		551,460	(0.83777 EUR) / 1 USD				18,374		18,374		18,374			3,055		0002
FX FORWARD (0.8303 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	12/29/2023		850,300	(0.83029 EUR) / 1 USD				26,048		26,048		26,048			6,004		0002
FX FORWARD 0.8446 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	04/29/2022		959,076	0.84456 EUR / (1 USD)				(35,531)		(35,531)		(35,531)			2,738		0002
FX FORWARD (0.7271 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022		6,780,640	(0.72706 GBP) / 1 USD				118,508		118,508		118,508			32,432		0002
FX FORWARD (0.844 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/31/2022		350,703	(0.84401 EUR) / 1 USD				12,911		12,911		12,911			1,128		0002
FX FORWARD (0.8417 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/28/2021	07/29/2022		37,489,046	(0.84173 EUR) / 1 USD				1,413,405		1,413,405		1,413,405			142,180		0002
FX FORWARD 0.8363 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	10/13/2023		6,545,488	0.83631 EUR / (1 USD)				(175,588)		(175,588)		(175,588)			43,708		0002
FX FORWARD 0.7281 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2021	10/13/2023		1,802,286	0.72811 GBP / (1 USD)				(29,911)		(29,911)		(29,911)			12,035		0002
FX FORWARD (0.727 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2021	03/31/2022		4,468,814	(0.72703 GBP) / 1 USD				69,873		69,873		69,873			11,095		0002
FX FORWARD 0.8459 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2021	04/29/2022		11,299,811	0.84585 EUR / (1 USD)				(402,002)		(402,002)		(402,002)			32,260		0002
FX FORWARD (0.7288 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/31/2022		48,921,173	(0.72884 GBP) / 1 USD				707,981		707,981		707,981			199,583		0002
FX FORWARD (0.848 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	09/30/2022		2,232,421	(0.84795 EUR) / 1 USD				63,760		63,760		63,760			9,653		0002
FX FORWARD (0.8494 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	07/29/2022		614,578	(0.84936 EUR) / 1 USD				17,825		17,825		17,825			2,331		0002
FX FORWARD (0.7305 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/30/2022		1,063,685	(0.73047 GBP) / 1 USD				13,344		13,344		13,344			4,600		0002
FX FORWARD (0.7305 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	08/31/2022		10,852,166	(0.73045 GBP) / 1 USD				133,526		133,526		133,526			44,273		0002
FX FORWARD (0.8348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	01/31/2024		758,303	(0.83475 EUR) / 1 USD				18,312		18,312		18,312			5,475		0002
FX FORWARD 0.8353 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	12/29/2023		359,155	0.83529 EUR / (1 USD)				(8,945)		(8,945)		(8,945)			2,536		0002
FX FORWARD (0.8467 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	11/30/2022		987,381	(0.84668 EUR) / 1 USD				27,317		27,317		27,317			4,723		0002
FX FORWARD (0.8494 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	09/30/2022		74,366,677	(0.84935 EUR) / 1 USD				2,005,604		2,005,604		2,005,604			321,576		0002
FX FORWARD (0.8351 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024		5,518,117	(0.83506 EUR) / 1 USD				75,416		75,416		75,416			45,760		0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2021	01/31/2024		1,384,892	(0.83688 EUR) / 1 USD				30,063		30,063		30,063			9,998		0002
FX FORWARD (8.5837 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/26/2021	01/28/2022		163,683	(8.58368 SEK) / 1 USD				8,469		8,469		8,469			227		0002
FX FORWARD (0.7247 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/26/2021	01/28/2022		205,614	(0.72466 GBP) / 1 USD				3,810		3,810		3,810			285		0002
FX FORWARD (8.5776 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2021	01/28/2022		1,737,439	(8.57756 SEK) / 1 USD				91,073		91,073		91,073			2,406		0002
FX FORWARD (0.8602 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2021	01/28/2022		3,416,800	(0.86016 EUR) / 1 USD				72,965		72,965		72,965			4,732		0002
FX FORWARD (0.7286 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2021	01/28/2022		2,196,013	(0.72859 GBP) / 1 USD				28,994		28,994		28,994			3,041		0002

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FX FORWARD 8.5726 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2021	01/28/2022		777,010	8.57261 SEK / (1 USD)				(41,154)		(41,154)		(41,154)			1,076		0002
FX FORWARD (0.8617 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2021	01/28/2022		1,066,469	(0.86172 EUR) / 1 USD				20,881		20,881		20,881			1,477		0002
FX FORWARD 0.737 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2021	01/28/2022		149,254	0.73699 GBP / (1 USD)				(272)		(272)		(272)			207		0002
FX FORWARD (0.8776 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2021	09/30/2022		1,818,537	(0.87762 EUR) / 1 USD				(9,678)		(9,678)		(9,678)			7,864		0002
FX FORWARD (0.884 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2021	01/28/2022		786,242	(0.88395 EUR) / 1 USD				(4,489)		(4,489)		(4,489)			1,089		0002
FX FORWARD (8.9263 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2021	01/28/2022		66,993	(8.92627 SEK) / 1 USD				931		931		931			93		0002
FX FORWARD 9.0875 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	01/28/2022		404,951	9.08752 SEK / (1 USD)				1,584		1,584		1,584			561		0002
FX FORWARD 0.8821 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2021	04/29/2022		5,611,506	0.88211 EUR / (1 USD)				32,149		32,149		32,149			16,021		0002
FX FORWARD (1.3992 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/20/2022		10,005,800	(1.39918 AUD) / 1 USD				(178,575)		(178,575)		(178,575)			49,269		0002
FX FORWARD (0.8752 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022		797,525	(0.87520 EUR) / 1 USD				(3,941)		(3,941)		(3,941)			3,815		0002
FX FORWARD (0.875 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022		684,536	(0.87504 EUR) / 1 USD				(3,255)		(3,255)		(3,255)			3,274		0002
FX FORWARD (0.8805 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	05/31/2022		1,023,243	(0.88053 EUR) / 1 USD				(4,921)		(4,921)		(4,921)			3,291		0002
FX FORWARD (0.8711 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	03/24/2023		2,178,962	(0.87105 EUR) / 1 USD				(10,416)		(10,416)		(10,416)			12,070		0002
FX FORWARD (0.8789 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	07/29/2022		2,879,712	(0.87890 EUR) / 1 USD				(13,548)		(13,548)		(13,548)			10,922		0002
FX FORWARD (0.7461 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	03/31/2022		3,992,644	(0.74612 GBP) / 1 USD				(40,682)		(40,682)		(40,682)			9,913		0002
FX FORWARD (0.7465 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	05/31/2022		514,370	(0.74654 GBP) / 1 USD				(5,276)		(5,276)		(5,276)			1,654		0002
FX FORWARD (0.7479 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022		1,139,115	(0.74794 GBP) / 1 USD				(12,087)		(12,087)		(12,087)			5,448		0002
FX FORWARD (0.7471 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	08/31/2022		2,818,979	(0.74707 GBP) / 1 USD				(28,527)		(28,527)		(28,527)			11,501		0002
FX FORWARD (1188.3 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/27/2021	01/28/2022		51,577,119	(1188.30000 KRW)/1 USD				129,902		129,902		129,902			71,427		0002
FX FORWARD (5.7855 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/27/2021	03/31/2022		9,895,255	(5.78550 BRL) / 1 USD				(160,394)		(160,394)		(160,394)			24,568		0002
FX FORWARD (0.905 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2021	12/29/2022		1,186,751	(0.90499 CHF) / 1 USD				(6,866)		(6,866)		(6,866)			5,917		0002
FX FORWARD (0.7436 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2021	06/30/2022		9,560,057	(0.74363 GBP) / 1 USD				(58,087)		(58,087)		(58,087)			33,661		0002
FX FORWARD (9.0368 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/28/2021	06/30/2022		2,858,247	(9.03676 SEK) / 1 USD				(10)		(10)		(10)			10,064		0002
1439999999. Subtotal - Forwards - Hedging Other													15,384,376	XXX	15,384,376		18,144,420			2,906,618	XXX	XXX
1479999999. Subtotal - Forwards													15,384,376	XXX	15,384,376		18,144,420			2,906,618	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(1,623,630)	(3,488,654)	(1,832,653)	10,577,547	XXX	10,577,547	608,428	18,144,420	578,056		2,906,618	XXX	XXX
1719999999. Subtotal - Replication										(137,944)	8,137,104	260,903	6,552,376	XXX	11,813,424			(1,543,984)		254,500,000	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(1,761,574)	4,648,450	(1,571,750)	17,129,923	XXX	22,390,971	608,428	18,144,420	(965,929)		257,406,618	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
PUT OPTION ON DEC20 SPX @2900	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/12/2020	12/18/2020	08/28/2020	SALE	2,450	745,120,950	2,900.00			1,225							1,225			0003
PUT OPTION ON DEC20 SPX @2900	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/02/2020	12/18/2020	08/28/2020	SALE	2,450	754,800,900	2,900.00			1,225							1,225			0003
PUT OPTION ON SEP21 IWM @206	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2021	09/17/2021	09/17/2021	EXPIRATION	4,400	93,214,000	206.00		4,099,011			4,099,011					(4,099,011)			0003
PUT OPTION ON SEP21 IWM @213	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/03/2021	09/17/2021	09/17/2021	EXPIRATION	4,400	99,435,600	213.00		3,771,901			3,771,901					(3,771,901)			0003
PUT OPTION ON SEP21 IWM @213	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2021	09/17/2021	09/17/2021	EXPIRATION	4,400	97,856,000	213.00		4,023,940			4,023,940					(4,023,940)			0003
PUT OPTION ON NOV21 SPX @3975	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	11/19/2021	09/30/2021	SALE	1,200	501,981,600	3,975.00		19,324,836	5,870,554		19,324,836					(13,454,282)			0003
PUT OPTION ON NOV21 SPX @3975	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2021	11/19/2021	09/30/2021	SALE	600	250,055,400	3,975.00		9,859,877	2,935,277		9,859,877					(6,924,600)			0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options													41,079,565	8,808,282		41,079,565	XXX				(32,271,283)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other													41,079,565	8,808,282		41,079,565	XXX				(32,271,283)			XXX
CALL OPTION ON MAR21 SPX @2400	CALL OPTION ON MAR21 SPX @2400 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/18/2020	03/19/2021	03/19/2021	EXERCISE	25	8,298,675	2,400.00	2,451,200		3,781,513						(1,054,427)	3,781,513			
CALL OPTION ON MAR21 SPX @2150	CALL OPTION ON MAR21 SPX @2150 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/18/2020	03/19/2021	03/19/2021	EXERCISE	6	1,991,682	2,150.00	727,583		1,057,563						(312,983)	1,057,563			
CALL OPTION ON JUN21 SPX @2775	CALL OPTION ON JUN21 SPX @2775 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/18/2020	06/18/2021	06/18/2021	EXERCISE	7	2,323,629	2,775.00	474,358		988,565						(295,156)	988,565			
CALL OPTION ON SEP21 SPX @3000	CALL OPTION ON SEP21 SPX @3000 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/18/2020	09/17/2021	09/17/2021	EXERCISE	9	2,987,523	3,000.00	479,350		1,317,884						(343,911)	1,317,884			
CALL OPTION ON DEC21 SPX @3350	CALL OPTION ON DEC21 SPX @3350 attached to Cash Security-TREASURY NOTE		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/18/2020	12/17/2021	12/17/2021	EXERCISE	9	3,338,469	3,350.00	483,552		1,157,801						(468,818)	1,157,801			
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants												4,616,044		8,303,326			XXX			(2,475,294)	8,303,326			XXX
0289999999. Subtotal - Purchased Options - Replications												4,616,044		8,303,326			XXX			(2,475,294)	8,303,326			XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												4,616,044		8,303,326			XXX			(2,475,294)	8,303,326			XXX
0449999999. Total Purchased Options - Put Options													41,079,565	8,808,282		41,079,565	XXX				(32,271,283)			XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												4,616,044	41,079,565	17,111,607		41,079,565	XXX			(2,475,294)	(23,967,958)			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
PUT OPTION ON DEC20 SPX @2750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/02/2020	12/18/2020	08/28/2020	SALE	2,450	754,800,900	2,750.00			1,225							1,225			0003
PUT OPTION ON DEC20 SPX @2750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/12/2020	12/18/2020	08/28/2020	SALE	2,450	745,120,950	2,750.00			1,225							1,225			0003
PUT OPTION ON SEP21 IWM @195	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2021	09/17/2021	09/17/2021	EXPIRATION	4,400	93,214,000	195.00		(2,840,111)			(2,840,111)					2,840,111			0003
PUT OPTION ON SEP21 IWM @202	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/03/2021	09/17/2021	09/17/2021	EXPIRATION	4,400	99,435,600	202.00		(2,583,901)			(2,583,901)					2,583,901			0003
PUT OPTION ON SEP21 IWM @202	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2021	09/17/2021	09/17/2021	EXPIRATION	4,400	97,856,000	202.00		(2,747,940)			(2,747,940)					2,747,940			0003
PUT OPTION ON NOV21 SPX @3750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2021	11/19/2021	09/30/2021	SALE	600	250,055,400	3,750.00		(6,919,877)	(1,556,288)		(6,919,877)					5,363,589			0003
PUT OPTION ON NOV21 SPX @3750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	11/19/2021	09/30/2021	SALE	1,200	501,981,600	3,750.00		(13,595,546)	(3,112,576)		(13,595,546)					10,482,970			0003
0659999999. Subtotal - Written Options - Hedging Other - Put Options													(28,687,375)	(4,666,414)		(28,687,375)	XXX				24,020,961			XXX
0709999999. Subtotal - Written Options - Hedging Other													(28,687,375)	(4,666,414)		(28,687,375)	XXX				24,020,961			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0939999999. Total Written Options - Put Options													(28,687,375)	(4,666,414)		(28,687,375)	XXX				24,020,961			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options													(28,687,375)	(4,666,414)		(28,687,375)	XXX				24,020,961			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022	02/19/2021	SALE		1,800,000	credit event/(1.0000)	154,560		27,100	(2,600)	41,090		24,615		(4,384)	(13,990)			0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022	02/19/2021	SALE		3,600,000	credit event/(1.0000)	258,243		54,200	(5,200)	71,065		36,929		(7,582)	(16,865)			0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021	03/16/2021	SALE		2,550,000	credit event/(5.0000)	(191,198)		(33,434)	(26,563)	(17,711)		23,004		14,473	(15,724)			0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021	03/16/2021	SALE		5,950,000	credit event/(1.0000)	121,557		(15,064)	(12,396)	11,477		36,861		(9,379)	(26,541)			0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023	02/19/2021	SALE		4,250,000	credit event/(1.0000)	440,856		22,109	(6,139)	240,252		200,570		(12,036)	(218,144)			0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2019	06/20/2021	02/18/2021	SALE		5,000,000	credit event/(1.0000)	105,446		(10,000)	(6,806)	17,745		23,111		(7,040)	(27,745)			0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/01/2019	06/20/2021	02/18/2021	SALE		4,200,000	credit event/(1.0000)	89,674		(8,400)	(5,717)	15,326		19,999		(6,080)	(23,726)			0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024	02/19/2021	SALE		2,800,000	credit event/(5.0000)	(455,935)		(460,151)	(20,222)	(334,368)		103,659		12,375	(125,783)			0001
CDS INDEX ON CDX.NA.IG.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/15/2020	12/20/2025	01/05/2021	SALE		200,000,000	1.0000/(credit event)	(4,638,901)		(4,703,685)	(22,222)	(4,587,472)		287,715		12,857	(116,213)			0001
CDS INDEX ON CDX.NA.IG.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2020	12/20/2025	01/05/2021	SALE		200,000,000	1.0000/(credit event)	(4,650,137)		(4,756,482)	(22,222)	(4,601,134)		274,015		12,896	(155,348)			0001
CDS INDEX ON CDX.NA.IG.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	12/16/2020	12/20/2025	01/05/2021	SALE		200,000,000	1.0000/(credit event)	(4,626,003)		(4,741,537)	(22,222)	(4,577,254)		297,962		12,829	(164,283)			0001
CDS INDEX ON CDX.NA.HY.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	01/29/2021	12/20/2025	02/26/2021	SALE		30,000,000	credit event/(5.0000)		(2,466,000)	(2,497,000)	(129,167)	(2,423,942)				42,058	(73,058)			0001
CDS INDEX ON CDX.NA.HY.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/23/2021	12/20/2025	04/26/2021	SALE		30,000,000	credit event/(5.0000)		(2,547,720)	(2,927,250)	(258,333)	(2,455,262)				92,458	(471,988)			0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2019	12/20/2024	05/05/2021	SALE		1,800,000	credit event/(5.0000)	(198,991)		(178,881)	(31,250)	(138,539)		73,233		13,280	(40,341)			0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/20/2024	05/05/2021	SALE		1,800,000	credit event/(5.0000)	(210,830)		(178,881)	(31,250)	(147,096)		63,856		14,100	(31,784)			0001
CDS INDEX ON CDX.NA.HY.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	03/15/2021	12/20/2025	07/21/2021	SALE		30,000,000	credit event/(5.0000)		(2,576,850)	(2,829,000)	(533,333)	(2,387,420)				189,430	(441,580)			0001
CDS INDEX ON CDX.NA.HY.36.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	05/10/2021	06/20/2026	09/29/2021	SALE		30,000,000	credit event/(5.0000)		(2,919,330)	(2,813,340)	(591,667)	(2,698,674)				220,656	(114,666)			0001
SINGLE NAME CDS ON LPX	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021	12/20/2021	MATURITY		2,500,000	credit event/(5.0000)	(430,673)			(122,917)	(479)		32,932		83,116	479			0001
CDS INDEX ON CDX.NA.HY.36.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	05/12/2021	06/20/2026	11/29/2021	SALE		30,000,000	credit event/(5.0000)		(2,748,000)	(2,449,170)	(837,500)	(2,453,304)				294,696	4,134			0001
CDS INDEX ON CDX.NA.HY.36.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	08/11/2021	06/20/2026	11/30/2021	SALE		30,000,000	credit event/(5.0000)		(2,754,000)	(2,218,200)	(462,500)	(2,582,269)				171,731	364,069			0001
CDS INDEX ON CDX.NA.IG.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/22/2021	12/20/2026	11/02/2021	SALE		250,000,000	credit event/(1.0000)		(6,171,389)	(5,944,232)	(284,722)	(6,040,570)				130,819	96,338			0001
CDS INDEX ON CDX.NA.IG.37.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/21/2021	12/20/2026	10/01/2021	SALE		500,000,000	credit event/(1.0000)		(11,975,730)	(12,093,787)	(166,667)	(11,899,613)				76,117	(194,174)			0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/30/2018	12/20/2022	12/27/2021	SALE		2,610,000	credit event/(5.0000)		987	(46,734)	(480,413)	(11,234)				(12,221)	(35,500)			0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(14,232,333)	(34,158,032)	(48,801,820)	(4,082,027)	(46,959,387)	XXX	1,498,460		1,335,170	(1,842,433)			XXX
1169999999. Subtotal - Swaps - Hedging Other												(14,232,333)	(34,158,032)	(48,801,820)	(4,082,027)	(46,959,387)	XXX	1,498,460		1,335,170	(1,842,433)			XXX
CDS INDEX ON CDX.NA.IG.35.V1	CDS INDEX ON CDX.NA.IG.35.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	01/27/2021	12/20/2025	09/22/2021	SALE		150,000,000	1.0000/(credit event)		3,237,241	3,644,078	991,667	2,805,487				(431,755)	838,591			
SINGLE NAME CDS ON SPLS	SINGLE NAME CDS ON SPLS attached to Cash Security-TREASURY NOTE		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/09/2018	03/20/2023	12/27/2021	SALE		2,610,000	5.0000/(credit event)		(16,285)	(19,575)	518,375	(4,113)				12,172	(15,462)			
CDS INDEX ON CDX.NA.IG.33.V1	CDS INDEX ON CDX.NA.IG.33.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024	10/01/2021	SALE		250,000,000	1.0000/(credit event)	6,157,089		4,718,886	1,916,667	4,099,997				(968,252)	618,889			
CDS INDEX ON CDX.NA.IG.33.V1	CDS INDEX ON CDX.NA.IG.33.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024	10/05/2021	SALE		250,000,000	1.0000/(credit event)	6,163,609		4,670,074	1,930,556	4,097,238				(976,378)	572,836			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CDS INDEX ON CDX.NA.IG.33.V1	CDS INDEX ON CDX.NA.IG.33.V1 attached to Cash Security-TREASURY NOTE		Credit	ICE CLEAR CREDIT 549300HIWIR1D80TS2G29	03/04/2020	12/20/2024	10/15/2021	SALE		250,000,000	1.0000/(credit event)	5,090,008		4,674,413	2,013,889	3,369,733				(846,859)	1,304,680			
1189999999. Subtotal - Swaps - Replication - Credit Default												17,410,706	3,220,957	17,687,876	7,371,152	14,368,341	XXX			(3,211,072)	3,319,535			XXX
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	03/20/2021	03/03/2021	SALE		50,000,000	IBOXHY(US0003M)			420,166	(21,874)						420,166			
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/03/2021	09/20/2021	06/22/2021	SALE		50,000,000	IBOXHY(US0003M)			928,693	(30,301)						928,693			
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/22/2021	09/20/2021	09/01/2021	SALE		25,000,000	IBOXHY(US0003M)			768,345	(23,554)						768,345			
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/23/2021	09/20/2021	09/01/2021	SALE		25,000,000	IBOXHY(US0003M)			788,629	(23,518)						788,629			
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/11/2021	12/20/2021	09/13/2021	SALE		50,000,000	IBOXHY(US0003M)			690,248	3,157						690,248			
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/01/2021	12/20/2021	09/13/2021	SALE		50,000,000	IBOXHY(US0003M)			125,912	(2,802)						125,912			
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/14/2021	03/20/2022	09/22/2021	SALE		50,000,000	IBOXHY(US0003M)			375,582	(13,702)						375,582			
TR SWAP PAY (US0003M) RESET MAT / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET MAT / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/02/2021	12/20/2021	12/08/2021	SALE		12,500,000	IBOXHY(US0003M)			76,389	(1,694)						76,389			
TR SWAP PAY (US0003M) RESET MAT / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET MAT / REC IBOXHY RESET MAT attached to Cash Security-TREASURY NOTE		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	11/02/2021	12/20/2021	12/08/2021	SALE		37,500,000	IBOXHY(US0003M)			229,167	(5,083)						229,167			
1209999999. Subtotal - Swaps - Replication - Total Return														4,403,131	(119,371)		XXX				4,403,131			XXX
1229999999. Subtotal - Swaps - Replication												17,410,706	3,220,957	22,091,007	7,251,781	14,368,341	XXX			(3,211,072)	7,722,666			XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default												3,178,372	(30,937,075)	(31,113,944)	3,289,125	(32,591,046)	XXX	1,498,460		(1,875,903)	1,477,102			XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return														4,403,131	(119,371)		XXX				4,403,131			XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												3,178,372	(30,937,075)	(26,710,813)	3,169,754	(32,591,046)	XXX	1,498,460		(1,875,903)	5,880,233			XXX
FX FORWARD (6.9754 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	01/29/2021	01/29/2021	MATURITY		16,267,917	(6.97535 CNH) / 1 USD			(1,212,963)					1,171,063		(1,212,963)			0002
FX FORWARD (0.7696 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	07/29/2020	01/29/2021	01/29/2021	MATURITY		11,036,522	(0.76958 GBP) / 1 USD			(589,381)					575,780		(589,381)			0002
FX FORWARD (1.3251 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/21/2020	03/31/2021	03/31/2021	MATURITY		303,378	(1.32507 CAD) / 1 USD			(14,811)					12,225		(14,811)			0002
FX FORWARD (1.3244 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/21/2020	03/31/2021	03/31/2021	MATURITY		577,615	(1.32441 CAD) / 1 USD			(27,894)					22,975		(27,894)			0002
FX FORWARD 1.325 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	03/31/2021	03/31/2021	MATURITY		838,892	1.32496 CAD / (1 USD)			40,876					(33,728)		40,876			0002
FX FORWARD (1.3245 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7O6T14HNAYLU02	09/21/2020	03/31/2021	03/31/2021	MATURITY		2,820,101	(1.32452 CAD) / 1 USD			(136,445)					112,423		(136,445)			0002
FX FORWARD (8.8253 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	01/29/2021	01/29/2021	MATURITY		305,258	(8.82531 SEK) / 1 USD			(16,316)					22,875		(16,316)			0002
FX FORWARD (0.8504 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/28/2020	01/29/2021	01/29/2021	MATURITY		839,633	(0.85037 EUR) / 1 USD			(23,878)					34,487		(23,878)			0002
FX FORWARD (0.7695 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/28/2020	01/29/2021	01/29/2021	MATURITY		2,020,738	(0.76952 GBP) / 1 USD			(107,279)					105,256		(107,279)			0002
FX FORWARD 0.7523 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/18/2020	01/29/2021	01/29/2021	MATURITY		797,580	0.75227 GBP / (1 USD)			23,700					(22,743)		23,700			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.8419 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	11/20/2020	01/29/2021	01/29/2021	MATURITY		99,776	(0.84188 EUR) / 1 USD			(1,814)					3,062		(1,814)			0002
FX FORWARD (8.6094 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	11/20/2020	01/29/2021	01/29/2021	MATURITY		16,610	(8.60939 SEK) / 1 USD			(460)					808		(460)			0002
FX FORWARD 0.752 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	11/20/2020	01/29/2021	01/29/2021	MATURITY		121,014	0.75197 GBP / (1 USD)			3,520					(3,402)		3,520			0002
FX FORWARD 6.5566 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/03/2020	01/29/2021	01/29/2021	MATURITY		3,605,658	6.55663 CNH / (1 USD)			36,265					(27,581)		36,265			0002
FX FORWARD (5.1282 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/15/2020	03/31/2021	03/31/2021	MATURITY		6,378,859	(5.12819 BRL) / 1 USD			731,556					(94,102)		731,556			0002
FX FORWARD (1.2743 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	12/16/2020	03/31/2021	03/31/2021	MATURITY		324,108	(1.27426 CAD) / 1 USD			(2,788)					140		(2,788)			0002
FX FORWARD (5.1368 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	03/31/2021	03/31/2021	MATURITY		426,918	(5.13682 BRL) / 1 USD			48,325					(5,591)		48,325			0002
FX FORWARD 8.3178 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/22/2020	01/29/2021	01/29/2021	MATURITY		21,280	8.31784 SEK / (1 USD)			(152)					(280)		(152)			0002
FX FORWARD 0.748 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	12/22/2020	01/29/2021	01/29/2021	MATURITY		101,606	0.74798 GBP / (1 USD)			2,400					(2,301)		2,400			0002
FX FORWARD 0.7357 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	01/04/2021	01/29/2021	01/29/2021	MATURITY		188,942	0.73567 GBP / (1 USD)			1,280							1,280			0002
FX FORWARD (0.814 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	01/04/2021	01/29/2021	01/29/2021	MATURITY		79,853	(0.81399 EUR) / 1 USD			1,242							1,242			0002
FX FORWARD (1.2555 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	03/24/2021	03/31/2021	03/31/2021	MATURITY		823,588	(1.25548 CAD) / 1 USD			5,162							5,162			0002
FX FORWARD (5.5301 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/24/2021	03/31/2021	03/31/2021	MATURITY		387,515	(5.53011 BRL) / 1 USD			17,554							17,554			0002
FX FORWARD 5.7102 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2021	03/31/2021	03/31/2021	MATURITY		6,487,993	5.71024 BRL / (1 USD)			(92,137)							(92,137)			0002
FX FORWARD (0.9126 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/30/2021	04/30/2021	MATURITY		5,308,814	(0.91262 EUR) / 1 USD			(537,607)					633,968		(537,607)			0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	04/28/2020	04/30/2021	04/30/2021	MATURITY		686,144	(0.91380 EUR) / 1 USD			(70,457)					82,927		(70,457)			0002
FX FORWARD (0.8786 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	06/08/2020	04/30/2021	04/30/2021	MATURITY		737,502	(0.87864 EUR) / 1 USD			(44,440)					57,348		(44,440)			0002
FX FORWARD 0.8185 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	12/16/2020	04/30/2021	04/30/2021	MATURITY		439,827	0.81850 EUR / (1 USD)			(5,415)					(1,779)		(5,415)			0002
FX FORWARD (8.3694 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/27/2021	04/30/2021	04/30/2021	MATURITY		317,823	(8.36942 SEK) / 1 USD			401							401			0002
FX FORWARD (0.7304 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	01/27/2021	04/30/2021	04/30/2021	MATURITY		1,710,075	(0.73037 GBP) / 1 USD			(24,162)							(24,162)			0002
FX FORWARD (0.8252 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	01/27/2021	04/30/2021	04/30/2021	MATURITY		1,045,806	(0.82520 EUR) / 1 USD			4,424							4,424			0002
FX FORWARD (8.3876 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2021	04/30/2021	04/30/2021	MATURITY		121,370	(8.38760 SEK) / 1 USD			(110)							(110)			0002
FX FORWARD 0.7277 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	02/08/2021	04/30/2021	04/30/2021	MATURITY		325,688	0.72769 GBP / (1 USD)			3,387							3,387			0002
FX FORWARD (0.8287 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	02/08/2021	04/30/2021	04/30/2021	MATURITY		273,936	(0.82866 EUR) / 1 USD			15							15			0002
FX FORWARD (0.7171 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	03/01/2021	04/30/2021	04/30/2021	MATURITY		202,208	(0.71708 GBP) / 1 USD			876							876			0002
FX FORWARD (8.5682 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	04/12/2021	04/30/2021	04/30/2021	MATURITY		89,984	(8.56822 SEK) / 1 USD			(2,021)							(2,021)			0002
FX FORWARD (0.7276 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	04/12/2021	04/30/2021	04/30/2021	MATURITY		101,708	(0.72757 GBP) / 1 USD			(1,041)							(1,041)			0002
FX FORWARD (0.8391 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	04/12/2021	04/30/2021	04/30/2021	MATURITY		134,670	(0.83908 EUR) / 1 USD			(1,687)							(1,687)			0002
FX FORWARD (0.831 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 69GSEF7VJP5170UK5573	04/19/2021	04/30/2021	04/30/2021	MATURITY		496,966	(0.83104 EUR) / 1 USD			(1,402)							(1,402)			0002
FX FORWARD (0.7996 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021	05/11/2021	MATURITY		11,032,152	(0.79962 EUR) / 1 USD			316,605					(208,049)		316,605			0002
FX FORWARD (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021	05/11/2021	MATURITY		1,202,655	(0.72585 GBP) / 1 USD			(16,947)					(8,505)		(16,947)			0002
FX FORWARD (0.8148 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	05/11/2021	05/11/2021	MATURITY		391,163	(0.81476 EUR) / 1 USD			4,032					(116)		4,032			0002
FX FORWARD (0.7528 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021	05/11/2021	MATURITY		247,407	(0.75280 GBP) / 1 USD			(12,803)					7,365		(12,803)			0002
FX FORWARD (0.8474 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021	05/11/2021	MATURITY		470,132	(0.84744 EUR) / 1 USD			(13,817)					18,697		(13,817)			0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	05/11/2021	05/11/2021	MATURITY		873,005	(0.84031 EUR) / 1 USD			(18,098)					27,091		(18,098)			0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021	05/11/2021	MATURITY		272,741	(0.78829 GBP) / 1 USD			(27,636)					21,348		(27,636)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.8517 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021	05/11/2021	MATURITY		138,542	(0.85172 EUR) / 1 USD			(4,792)					6,237		(4,792)			0002
FX FORWARD (0.8024 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021	05/11/2021	MATURITY		185,686	(0.80242 GBP) / 1 USD			(22,482)					18,122		(22,482)			0002
FX FORWARD (0.8668 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021	05/11/2021	MATURITY		1,194,011	(0.86682 EUR) / 1 USD			(63,203)					75,860		(63,203)			0002
FX FORWARD (0.7681 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	05/11/2021	05/11/2021	MATURITY		795,433	(0.76813 GBP) / 1 USD			(58,195)					40,343		(58,195)			0002
FX FORWARD (0.88 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	05/11/2021	05/11/2021	MATURITY		2,893,277	(0.87997 EUR) / 1 USD			(199,349)					230,449		(199,349)			0002
FX FORWARD 0.887 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	05/11/2021	05/11/2021	MATURITY		2,313,453	0.88698 EUR / (1 USD)			179,111					(204,162)		179,111			0002
FX FORWARD 0.7968 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	05/11/2021	05/11/2021	MATURITY		248,506	0.79676 GBP / (1 USD)			28,120					(22,328)		28,120			0002
FX FORWARD (0.7825 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	05/11/2021	05/11/2021	MATURITY		346,304	(0.78254 GBP) / 1 USD			(32,310)					24,387		(32,310)			0002
FX FORWARD (0.8546 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	05/11/2021	05/11/2021	MATURITY		225,833	(0.85461 EUR) / 1 USD			(8,604)					10,966		(8,604)			0002
FX FORWARD (0.7406 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	05/11/2021	05/11/2021	MATURITY		120,180	(0.74055 GBP) / 1 USD			(4,162)					1,565		(4,162)			0002
FX FORWARD (0.8185 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	05/11/2021	05/11/2021	MATURITY		636,532	(0.81849 EUR) / 1 USD			3,673					2,726		3,673			0002
FX FORWARD (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021	05/28/2021	MATURITY		13,556,525	(0.77453 EUR) / 1 USD			719,225					(667,698)		719,225			0002
FX FORWARD (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021	05/28/2021	MATURITY		13,555,751	(0.77457 EUR) / 1 USD			718,451					(666,925)		718,451			0002
FX FORWARD (0.8717 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2019	05/28/2021	05/28/2021	MATURITY		1,017,535	(0.87171 EUR) / 1 USD			(66,911)					71,154		(66,911)			0002
FX FORWARD (8.5894 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2020	05/28/2021	05/28/2021	MATURITY		4,109,191	(8.58935 SEK) / 1 USD			(143,377)					194,607		(143,377)			0002
FX FORWARD (0.7514 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	05/28/2021	05/28/2021	MATURITY		48,031,458	(0.75136 GBP) / 1 USD			(2,946,739)					1,338,886		(2,946,739)			0002
FX FORWARD (0.7404 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	05/28/2021	05/28/2021	MATURITY		4,504,273	(0.74040 GBP) / 1 USD			(206,615)					58,090		(206,615)			0002
FX FORWARD 8.4265 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	05/28/2021	05/28/2021	MATURITY		386,399	8.42653 SEK / (1 USD)			5,902							5,902			0002
FX FORWARD (0.8262 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	05/28/2021	05/28/2021	MATURITY		2,131,367	(0.82623 EUR) / 1 USD			(21,631)							(21,631)			0002
FX FORWARD (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021	06/22/2021	SALE		5,637,467	(0.73990 GBP) / 1 USD			(168,842)					74,987		(168,842)			0002
FX FORWARD 0.763 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	11/30/2021	06/22/2021	SALE		1,360,454	0.76298 GBP / (1 USD)			84,445					(61,017)		84,445			0002
FX FORWARD 0.8031 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/31/2020	11/30/2021	06/22/2021	SALE		825,514	0.80313 GBP / (1 USD)			97,384					(82,346)		97,384			0002
FX FORWARD 0.8116 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2020	11/30/2021	06/22/2021	SALE		1,521,614	0.81163 GBP / (1 USD)			197,510					(169,469)		197,510			0002
FX FORWARD 0.7988 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2020	11/30/2021	06/22/2021	SALE		1,546,224	0.79884 GBP / (1 USD)			173,164					(145,161)		173,164			0002
FX FORWARD (5.7452 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2021	06/30/2021	06/30/2021	MATURITY		6,448,480	(5.74523 BRL) / 1 USD			(1,048,080)							(1,048,080)			0002
FX FORWARD 4.9096 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2021	06/30/2021	06/30/2021	MATURITY		7,546,032	4.90960 BRL / (1 USD)			(49,472)							(49,472)			0002
FX FORWARD 1106.88 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/30/2020	12/30/2020	MATURITY		21,000,868	1106.88000 KRW/(1 USD)			(231,897)							(231,897)			0002
FX FORWARD (1094.2 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/30/2020	12/30/2020	MATURITY		7,085,005	(1094.20000 KRW)/1 USD			77,338							77,338			0002
FX FORWARD (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021	07/30/2021	MATURITY		16,756,930	(0.77878 EUR) / 1 USD			1,374,589					(715,393)		1,374,589			0002
FX FORWARD (0.8308 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021	07/30/2021	MATURITY		551,284	(0.83078 EUR) / 1 USD			11,429					11,664		11,429			0002
FX FORWARD (0.8373 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021	07/30/2021	MATURITY		2,653,695	(0.83732 EUR) / 1 USD			34,572					77,439		34,572			0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021	07/30/2021	MATURITY		954,753	(0.87352 EUR) / 1 USD			(28,302)					70,297		(28,302)			0002
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	07/30/2021	07/30/2021	MATURITY		3,397,612	(0.87443 EUR) / 1 USD			(104,375)					253,971		(104,375)			0002
FX FORWARD (0.8679 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	07/30/2021	07/30/2021	MATURITY		1,901,107	(0.86791 EUR) / 1 USD			(43,787)					126,884		(43,787)			0002
FX FORWARD (0.8291 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/01/2020	07/30/2021	07/30/2021	MATURITY		4,332,623	(0.82905 EUR) / 1 USD			98,649					82,474		98,649			0002
FX FORWARD (0.8529 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	07/30/2021	07/30/2021	MATURITY		990,756	(0.85288 EUR) / 1 USD			(5,266)					47,841		(5,266)			0002

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FX FORWARD 0.8168 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2020	07/30/2021	07/30/2021	MATURITY		8,814,776	0.81681 EUR / (1 USD)			(260,101)					(35,233)		(260,101)			0002
FX FORWARD (0.7299 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	01/27/2021	07/30/2021	07/30/2021	MATURITY		10,814,687	(0.72988 GBP) / 1 USD			(117,810)							(117,810)			0002
FX FORWARD (0.7286 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	03/24/2021	07/30/2021	07/30/2021	MATURITY		1,612,666	(0.72860 GBP) / 1 USD			(14,709)							(14,709)			0002
FX FORWARD (0.72 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	04/28/2021	07/30/2021	07/30/2021	MATURITY		1,709,679	(0.72001 GBP) / 1 USD			4,744							4,744			0002
FX FORWARD (8.3729 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	04/28/2021	07/30/2021	07/30/2021	MATURITY		531,357	(8.37289 SEK) / 1 USD			16,989							16,989			0002
FX FORWARD (0.8271 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	04/28/2021	07/30/2021	07/30/2021	MATURITY		1,953,726	(0.82713 EUR) / 1 USD			48,909							48,909			0002
FX FORWARD (0.8254 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	04/28/2021	07/30/2021	07/30/2021	MATURITY		258,071	(0.82535 EUR) / 1 USD			7,003							7,003			0002
FX FORWARD (0.8251 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	04/28/2021	07/30/2021	07/30/2021	MATURITY		5,497,491	(0.82510 EUR) / 1 USD			150,802							150,802			0002
FX FORWARD 0.7055 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	05/27/2021	07/30/2021	07/30/2021	MATURITY		12,853,481	0.70552 GBP / (1 USD)			(293,608)							(293,608)			0002
FX FORWARD (8.3157 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/28/2021	07/30/2021	07/30/2021	MATURITY		255,660	(8.31574 SEK) / 1 USD			9,864							9,864			0002
FX FORWARD (0.8201 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	05/28/2021	07/30/2021	07/30/2021	MATURITY		493,828	(0.82012 EUR) / 1 USD			16,445							16,445			0002
FX FORWARD 0.7062 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	05/28/2021	07/30/2021	07/30/2021	MATURITY		182,669	0.70619 GBP / (1 USD)			(4,004)							(4,004)			0002
FX FORWARD (0.8362 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	06/24/2021	07/30/2021	07/30/2021	MATURITY		847,845	(0.83623 EUR) / 1 USD			12,130							12,130			0002
FX FORWARD (0.7264 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	07/08/2021	07/30/2021	07/30/2021	MATURITY		435,008	(0.72642 GBP) / 1 USD			(2,652)							(2,652)			0002
FX FORWARD 8.5826 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	07/08/2021	07/30/2021	07/30/2021	MATURITY		45,674	8.58259 SEK / (1 USD)			(353)							(353)			0002
FX FORWARD (0.8424 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	07/09/2021	07/30/2021	07/30/2021	MATURITY		9,365,008	(0.84239 EUR) / 1 USD			66,059							66,059			0002
FX FORWARD (0.7623 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/13/2020	08/31/2021	08/31/2021	MATURITY		22,671,914	(0.76226 GBP) / 1 USD			(1,042,447)					979,708		(1,042,447)			0002
FX FORWARD (0.7517 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	08/31/2021	08/31/2021	MATURITY		3,266,035	(0.75167 GBP) / 1 USD			(102,716)					93,862		(102,716)			0002
FX FORWARD (0.7183 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	04/28/2021	08/31/2021	08/31/2021	MATURITY		1,846,009	(0.71830 GBP) / 1 USD			26,472							26,472			0002
FX FORWARD (0.7183 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	06/24/2021	08/31/2021	08/31/2021	MATURITY		5,423,871	(0.71830 GBP) / 1 USD			77,780							77,780			0002
FX FORWARD (0.7222 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	07/09/2021	08/31/2021	08/31/2021	MATURITY		14,812,537	(0.72215 GBP) / 1 USD			134,114							134,114			0002
FX FORWARD (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021	09/30/2021	MATURITY		26,870,677	(0.77854 EUR) / 1 USD			2,432,979					(1,119,408)		2,432,979			0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021	09/30/2021	MATURITY		12,241,207	(0.83533 EUR) / 1 USD			296,289					344,496		296,289			0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021	09/30/2021	MATURITY		1,390,519	(0.84428 EUR) / 1 USD			19,111					54,437		19,111			0002
FX FORWARD (0.8649 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	12/18/2019	09/30/2021	09/30/2021	MATURITY		487,931	(0.86487 EUR) / 1 USD			(5,028)					31,448		(5,028)			0002
FX FORWARD (0.8282 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	09/01/2020	09/30/2021	09/30/2021	MATURITY		5,415,263	(0.82821 EUR) / 1 USD			176,110					105,010		176,110			0002
FX FORWARD (0.8366 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	09/30/2021	09/30/2021	MATURITY		1,798,860	(0.83664 EUR) / 1 USD			40,795					53,513		40,795			0002
FX FORWARD (0.8201 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	02/24/2021	09/30/2021	09/30/2021	MATURITY		3,361,973	(0.82005 EUR) / 1 USD			141,383							141,383			0002
FX FORWARD (8.2919 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2021	09/30/2021	09/30/2021	MATURITY		3,863,945	(8.29186 SEK) / 1 USD			194,889							194,889			0002
FX FORWARD (0.7079 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2021	09/30/2021	09/30/2021	MATURITY		55,694,458	(0.70786 GBP) / 1 USD			2,314,056							2,314,056			0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	06/24/2021	09/30/2021	09/30/2021	MATURITY		7,044,337	(0.83528 EUR) / 1 USD			170,942							170,942			0002
FX FORWARD (4.9646 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2021	09/30/2021	09/30/2021	MATURITY		7,462,434	(4.96460 BRL) / 1 USD			627,766							627,766			0002
FX FORWARD (5.3132 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/09/2021	09/30/2021	09/30/2021	MATURITY		2,988,406	(5.31320 BRL) / 1 USD			59,210							59,210			0002
FX FORWARD (0.8459 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC 5493GSEF7VJP5I70UK5573	07/19/2021	09/30/2021	09/30/2021	MATURITY		18,666,731	(0.84594 EUR) / 1 USD			220,474							220,474			0002
FX FORWARD 8.6776 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	09/30/2021	09/30/2021	MATURITY		487,462	8.67760 SEK / (1 USD)			(3,053)							(3,053)			0002
FX FORWARD (0.7269 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2021	09/30/2021	09/30/2021	MATURITY		2,964,531	(0.72692 GBP) / 1 USD			46,661							46,661			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX FORWARD (0.7273 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2021	09/30/2021	09/30/2021	MATURITY		5,716,797	(0.72733 GBP) / 1 USD			86,865							86,865			0002
FX FORWARD 5.358 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	09/30/2021	09/30/2021	MATURITY		9,877,940	5.35800 BRL / (1 USD)			(114,076)							(114,076)			0002
FX FORWARD (8.6432 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/28/2021	10/29/2021	10/29/2021	MATURITY		715,360	(8.64320 SEK) / 1 USD			(4,530)							(4,530)			0002
FX FORWARD (0.8469 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/28/2021	10/29/2021	10/29/2021	MATURITY		2,637,882	(0.84689 EUR) / 1 USD			46,665							46,665			0002
FX FORWARD (0.7219 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2021	10/29/2021	10/29/2021	MATURITY		1,964,354	(0.72186 GBP) / 1 USD			18,433							18,433			0002
FX FORWARD 0.8401 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2021	10/29/2021	10/29/2021	MATURITY		333,297	0.84009 EUR / (1 USD)			(8,525)							(8,525)			0002
FX FORWARD (8.5534 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2021	10/29/2021	10/29/2021	MATURITY		342,554	(8.55340 SEK) / 1 USD			1,412							1,412			0002
FX FORWARD (8.578 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	10/29/2021	10/29/2021	MATURITY		119,142	(8.57796 SEK) / 1 USD			150							150			0002
FX FORWARD (0.7221 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2021	10/29/2021	10/29/2021	MATURITY		166,187	(0.72207 GBP) / 1 USD			1,511							1,511			0002
FX FORWARD (0.7287 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/23/2021	10/29/2021	10/29/2021	MATURITY		993,598	(0.72866 GBP) / 1 USD			52							52			0002
FX FORWARD (0.8508 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/23/2021	10/29/2021	10/29/2021	MATURITY		907,378	(0.85080 EUR) / 1 USD			11,935							11,935			0002
FX FORWARD (8.7082 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/23/2021	10/29/2021	10/29/2021	MATURITY		376,544	(8.70815 SEK) / 1 USD			(5,232)							(5,232)			0002
FX FORWARD 0.7249 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/07/2021	10/29/2021	10/29/2021	MATURITY		435,894	0.72494 GBP / (1 USD)			(2,247)							(2,247)			0002
FX FORWARD (8.5759 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/07/2021	10/29/2021	10/29/2021	MATURITY		276,939	(8.57588 SEK) / 1 USD			417							417			0002
FX FORWARD (0.8519 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2021	10/29/2021	10/29/2021	MATURITY		250,017	(0.85194 EUR) / 1 USD			2,959							2,959			0002
FX FORWARD 8.6811 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2021	10/29/2021	10/29/2021	MATURITY		102,061	8.68106 SEK / (1 USD)			1,096							1,096			0002
FX FORWARD 0.7318 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2021	10/29/2021	10/29/2021	MATURITY		472,783	0.73183 GBP / (1 USD)			2,033							2,033			0002
FX FORWARD (1106.28 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/30/2021	12/30/2021	MATURITY		21,012,258	(1106.28000 KRW)/1 USD			1,424,022					348,594		1,424,022			0002
FX FORWARD (0.881 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/30/2021	12/30/2021	MATURITY		1,533,523	(0.88097 CHF) / 1 USD			59,437					11,095		59,437			0002
FX FORWARD 0.9288 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2021	12/30/2021	12/30/2021	MATURITY		901,205	0.92875 CHF / (1 USD)			12,052							12,052			0002
FX FORWARD (1112.79 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	12/30/2021	12/30/2021	MATURITY		10,855,031	(1112.79000 KRW)/1 USD			676,108							676,108			0002
FX FORWARD (0.9114 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/09/2021	12/30/2021	12/30/2021	MATURITY		757,066	(0.91141 CHF) / 1 USD			4,202							4,202			0002
FX FORWARD (1146.79 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2021	12/30/2021	12/30/2021	MATURITY		16,117,405	(1146.79000 KRW)/1 USD			542,100							542,100			0002
FX FORWARD (1172.02 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/26/2021	12/30/2021	12/30/2021	MATURITY		16,749,714	(1172.02000 KRW)/1 USD			207,259							207,259			0002
FX FORWARD 0.9234 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	12/30/2021	12/30/2021	MATURITY		140,786	0.92338 CHF / (1 USD)			1,058							1,058			0002
FX FORWARD (5.4445 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2021	12/30/2021	12/30/2021	MATURITY		9,721,003	(5.44450 BRL) / 1 USD			343,279							343,279			0002
FX FORWARD (0.7385 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2021	12/30/2021	12/30/2021	MATURITY		61,932,801	(0.73849 GBP) / 1 USD			361,347							361,347			0002
FX FORWARD (8.7265 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2021	12/30/2021	12/30/2021	MATURITY		3,186,768	(8.72648 SEK) / 1 USD			115,757							115,757			0002
FX FORWARD (5.4904 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2021	12/30/2021	12/30/2021	MATURITY		787,376	(5.49039 BRL) / 1 USD			21,403							21,403			0002
FX FORWARD 1172.96 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2021	12/30/2021	12/30/2021	MATURITY		10,358,409	1172.96000 KRW/(1 USD)			(119,969)							(119,969)			0002
FX FORWARD 9.0475 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/30/2021	12/30/2021	MATURITY		218,845	9.04748 SEK / (1 USD)			(192)							(192)			0002
FX FORWARD 0.7508 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/30/2021	12/30/2021	MATURITY		51,449,676	0.75079 GBP / (1 USD)			551,338							551,338			0002
FX FORWARD 1187.49 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/27/2021	12/30/2021	12/30/2021	MATURITY		51,612,300	1187.49000 KRW/(1 USD)			34,178							34,178			0002
FX FORWARD 5.6563 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/27/2021	12/30/2021	12/30/2021	MATURITY		10,121,281	5.65630 BRL / (1 USD)			22,417							22,417			0002
1439999999. Subtotal - Forwards - Hedging Other														6,343,040			XXX		3,453,637		6,343,040			XXX
1479999999. Subtotal - Forwards														6,343,040			XXX		3,453,637		6,343,040			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												(14,232,333)	(21,765,842)	(38,316,913)	(4,082,027)	(34,567,197)	XXX	1,498,460	3,453,637	1,335,170	(3,749,716)			XXX
1719999999. Subtotal - Replication												22,026,749	3,220,957	30,394,333	7,251,781	14,368,341	XXX			(5,686,366)	16,025,992			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												7,794,416	(18,544,885)	(7,922,580)	3,169,754	(20,198,856)	XXX	1,498,460	3,453,637	(4,351,197)	12,276,276			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH2	587	136,757,923	FUTURE S&P500 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	4,659.5544	4,758.5000	(403,563)		2,904,052				2,904,052	6,750,500	100/100	50
FAH2	113	31,317,390	FUTURE S&P MID 400 EMINI MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,771.4504	2,837.7000	12,430		748,620				748,620	1,525,500	100/100	100
MFSH2	212	24,260,890	FUTURE MSCI EAFE INDEX MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/10/2021	2,288.7632	2,321.8000	(13,780)		350,190				350,190	1,284,508	100/100	50
RTYH2	461	51,064,623	FUTURE RUSSELL 2000 EMINI CME MAR 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2022	CME LCZ7XYGSLJUHFXXNXD88	12/10/2021	2,215.3849	2,242.8000	(94,505)		631,918				631,918	2,535,500	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(499,418)		4,634,779				4,634,779	12,096,008	XXX	XXX
TYH2	15	15,000	FUTURE US 10YR NOTE MAR 22	PENDING - FUTURE US 10YR NOTE MAR 22, effective 11/19/2021, attached to Cash Security - (91282CBE0)		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.3375	130.4688	938					1,969	1,969	22,500		1,000
UXYH2	121	121,000	FUTURE US ULTRA 10YR NOTE MAR 22	PENDING - FUTURE US ULTRA 10YR NOTE MAR 22, effective 11/19/2021, attached to Cash Security - (91282CBE0)		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	145.6619	146.4375	32,141					93,845	93,845	296,450		1,000
UXYH2	25	25,000	FUTURE US ULTRA 10YR NOTE MAR 22	PENDING - FUTURE US ULTRA 10YR NOTE MAR 22, effective 11/19/2021, attached to Cash Security - (91282CBE0)		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	145.6619	146.4375	6,641					19,389	19,389	61,250		1,000
WNH2	1,020	1,020,000	FUTURE US ULTRA T-BOND MAR 22	PENDING - FUTURE US ULTRA T-BOND MAR 22, effective 11/19/2021, attached to Cash Security - (91282CBE0)		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	196.3846	197.1250	1,593,750					755,162	755,162	6,630,000		1,000
1549999999. Subtotal - Long Futures - Replication												1,633,469					870,365	870,365	7,010,200	XXX	XXX
1579999999. Subtotal - Long Futures												1,134,051		4,634,779			870,365	5,505,145	19,106,208	XXX	XXX
FVH2	11,400	11,400,000	FUTURE US 5YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	121.2314	120.9766	(801,568)					2,905,554	2,905,554	10,545,000	0001	1,000
FVH2	500	500,000	FUTURE US 5YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	121.2448	120.9766	(35,157)					134,114	134,114	462,500	0001	1,000
FVH2	6,335	6,335,000	FUTURE US 5YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/09/2021	120.8094	120.9766	(445,433)					(1,058,902)	(1,058,902)	5,859,875	0001	1,000
FVH2	70	70,000	FUTURE US 5YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	121.2448	120.9766	(4,922)					18,776	18,776	64,750	0001	1,000
TUH2	6,650	13,300,000	FUTURE US 2YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	12/09/2021	109.0399	109.0859	(311,725)					(612,415)	(612,415)	3,325,000	0001	2,000
TYH2	10,905	10,905,000	FUTURE US 10YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2656	130.4688	(681,563)					(2,215,553)	(2,215,553)	16,357,500	0001	1,000
TYH2	28	28,000	FUTURE US 10YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2569	130.4688	(1,750)					(5,932)	(5,932)	42,000	0001	1,000
TYH2	700	700,000	FUTURE US 10YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2569	130.4688	(43,750)					(148,310)	(148,310)	1,050,000	0001	1,000
WNH2	80	80,000	FUTURE US ULTRA T-BOND MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/19/2021	196.4658	197.1250	(125,000)					(52,734)	(52,734)	520,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(2,450,867)					(1,035,402)	(1,035,402)	38,226,625	XXX	XXX
1649999999. Subtotal - Short Futures												(2,450,867)					(1,035,402)	(1,035,402)	38,226,625	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(499,418)		4,634,779				4,634,779	12,096,008	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(2,450,867)					(1,035,402)	(1,035,402)	38,226,625	XXX	XXX
1719999999. Subtotal - Replication												1,633,469					870,365	870,365	7,010,200	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(1,316,816)		4,634,779			(165,037)	4,469,742	57,332,833	XXX	XXX

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH1	578	105,612,271	FUTURE S&P500 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	3,654.4038	03/16/2021	3,967.6000	SALE	9,050,150	6,322,100			100/100	50
ESH1	6	1,096,321	FUTURE S&P500 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	3,654.4038	02/01/2021	3,771.2500	SALE	35,041	6,722			100/100	50
ESH1	23	4,202,564	FUTURE S&P500 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	3,654.4038	01/04/2021	3,663.2391	SALE	10,112	(98,444)			100/100	50
ESH1	10	1,827,202	FUTURE S&P500 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	3,654.4038	03/01/2021	3,894.7500	SALE	120,152	72,954			100/100	50
FAH1	103	23,037,176	FUTURE S&P MID 400 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	2,236.6190	03/16/2021	2,681.8000	SALE	4,585,147	3,896,273			100/100	100
FAH1	4	894,648	FUTURE S&P MID 400 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	2,236.6190	02/01/2021	2,385.9000	SALE	59,704	32,952			100/100	100
FAH1	1	223,662	FUTURE S&P MID 400 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	2,236.6190	01/04/2021	2,254.2000	SALE	1,756	(4,932)			100/100	100
FAH1	4	1,025,880	FUTURE S&P MID 400 EMINI MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	03/01/2021	2,564.7000	03/16/2021	2,681.8000	SALE	46,832	46,832			100/100	100
MFSH1	204	21,373,193	FUTURE MSCI EAFE INDEX MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/14/2020	2,095.4111	03/16/2021	2,233.6869	SALE	1,409,975	1,049,008			100/100	50
MFSH1	8	838,164	FUTURE MSCI EAFE INDEX MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	12/14/2020	2,095.4111	01/04/2021	2,139.7000	SALE	17,698	3,543			100/100	50
MFSH1	3	321,300	FUTURE MSCI EAFE INDEX MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	02/01/2021	2,142.0000	03/16/2021	2,233.6869	SALE	13,747	13,747			100/100	50
MFSH1	8	879,080	FUTURE MSCI EAFE INDEX MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	03/01/2021	2,197.7000	03/16/2021	2,233.6869	SALE	14,378	14,378			100/100	50
RTYH1	446	42,604,066	FUTURE RUSSELL 2000 EMINI CME MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	1,910.4963	03/16/2021	2,358.1000	SALE	9,980,622	8,546,649			100/100	50
RTYH1	4	382,099	FUTURE RUSSELL 2000 EMINI CME MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	1,910.4963	02/01/2021	2,123.2000	SALE	42,532	29,672			100/100	50
RTYH1	4	382,099	FUTURE RUSSELL 2000 EMINI CME MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	12/14/2020	1,910.4963	01/04/2021	1,928.7000	SALE	3,632	(9,228)			100/100	50
RTYH1	11	1,248,595	FUTURE RUSSELL 2000 EMINI CME MAR 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2021	CME LCZ7XYGSLJUHFXXNXD88	03/01/2021	2,270.1727	03/16/2021	2,358.1000	SALE	48,337	48,337			100/100	50
ESM1	578	114,378,370	FUTURE S&P500 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	03/16/2021	3,957.7291	06/15/2021	4,254.7000	SALE	8,581,240	8,581,240			100/100	50
ESM1	12	2,408,400	FUTURE S&P500 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	04/01/2021	4,014.0000	06/15/2021	4,254.7000	SALE	144,395	144,395			100/100	50
ESM1	1	209,400	FUTURE S&P500 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	05/03/2021	4,188.0000	06/15/2021	4,254.7000	SALE	3,333	3,333			100/100	50
ESM1	1	209,850	FUTURE S&P500 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	06/01/2021	4,197.0000	06/15/2021	4,254.7000	SALE	2,883	2,883			100/100	50
FAM1	107	28,643,480	FUTURE S&P MID 400 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	03/16/2021	2,676.9607	06/15/2021	2,727.0000	SALE	535,194	535,194			100/100	100
FAM1	5	1,323,160	FUTURE S&P MID 400 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	04/01/2021	2,646.3200	06/15/2021	2,727.0000	SALE	40,329	40,329			100/100	100
FAM1	5	1,370,400	FUTURE S&P MID 400 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	05/03/2021	2,740.8000	06/15/2021	2,727.0000	SALE	(6,911)	(6,911)			100/100	100
FAM1	1	273,500	FUTURE S&P MID 400 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	06/01/2021	2,735.0000	06/15/2021	2,727.0000	SALE	(802)	(802)			100/100	100
MFSM1	215	23,773,173	FUTURE MSCI EAFE INDEX JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	03/16/2021	2,211.4580	06/15/2021	2,379.8834	SALE	1,810,111	1,810,111			100/100	50
MFSM1	12	1,336,270	FUTURE MSCI EAFE INDEX JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	04/01/2021	2,227.1167	06/15/2021	2,379.8834	SALE	91,634	91,634			100/100	50
MFSM1	1	117,320	FUTURE MSCI EAFE INDEX JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	06/01/2021	2,346.4000	06/15/2021	2,379.8834	SALE	1,672	1,672			100/100	50
RTYM1	445	52,406,335	FUTURE RUSSELL 2000 EMINI CME JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	03/16/2021	2,355.3409	06/15/2021	2,326.9000	SALE	(633,749)	(633,749)			100/100	50
RTYM1	12	1,413,205	FUTURE RUSSELL 2000 EMINI CME JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	03/16/2021	2,355.3409	06/01/2021	2,287.8000	SALE	(40,550)	(40,550)			100/100	50
RTYM1	16	1,804,960	FUTURE RUSSELL 2000 EMINI CME JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	04/01/2021	2,256.2000	06/15/2021	2,326.9000	SALE	56,526	56,526			100/100	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYM1	12	1,364,400	FUTURE RUSSELL 2000 EMINI CME JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME	LCZ7XYGSLJUHFXXNXD88	05/03/2021	2,274.0000	06/15/2021	2,326.9000	SALE	31,715	31,715			100/100	50
ESU1	17	3,608,178	FUTURE S&P500 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	4,244.9148	07/01/2021	4,310.0000	SALE	55,287	55,287			100/100	50
RTYU1	23	2,671,533	FUTURE RUSSELL 2000 EMINI CME SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,323.0721	07/01/2021	2,327.3000	SALE	4,814	4,814			100/100	50
MFSU1	12	1,422,465	FUTURE MSCI EAFE INDEX SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	ICE	5493004R83R1LVX2IL36	06/15/2021	2,370.7746	08/03/2021	2,340.9000	SALE	(17,951)	(17,951)			100/100	50
RTYU1	4	464,614	FUTURE RUSSELL 2000 EMINI CME SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,323.0721	08/03/2021	2,219.1000	SALE	(20,803)	(20,803)			100/100	50
FAU1	2	544,425	FUTURE S&P MID 400 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,722.1242	09/01/2021	2,757.3000	SALE	7,031	7,031			100/100	100
MFSU1	1	118,539	FUTURE MSCI EAFE INDEX SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	ICE	5493004R83R1LVX2IL36	06/15/2021	2,370.7746	09/01/2021	2,374.0000	SALE	159	159			100/100	50
ESU1	575	122,041,299	FUTURE S&P500 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	4,244.9148	09/14/2021	4,468.9000	SALE	6,438,362	6,438,362			100/100	50
ESU1	8	1,755,600	FUTURE S&P500 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	08/03/2021	4,389.0000	09/14/2021	4,468.9000	SALE	31,943	31,943			100/100	50
ESU1	14	3,166,100	FUTURE S&P500 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/01/2021	4,523.0000	09/14/2021	4,468.9000	SALE	(37,900)	(37,900)			100/100	50
FAU1	116	31,576,640	FUTURE S&P MID 400 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,722.1242	09/14/2021	2,702.6000	SALE	(226,725)	(226,725)			100/100	100
MFSU1	215	25,485,827	FUTURE MSCI EAFE INDEX SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	ICE	5493004R83R1LVX2IL36	06/15/2021	2,370.7746	09/14/2021	2,382.2479	SALE	122,877	122,877			100/100	50
MFSU1	4	461,180	FUTURE MSCI EAFE INDEX SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	ICE	5493004R83R1LVX2IL36	07/01/2021	2,305.9000	09/14/2021	2,382.2479	SALE	15,261	15,261			100/100	50
RTYU1	446	51,804,508	FUTURE RUSSELL 2000 EMINI CME SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,323.0721	09/14/2021	2,241.1000	SALE	(1,828,919)	(1,828,919)			100/100	50
RTYU1	33	3,772,215	FUTURE RUSSELL 2000 EMINI CME SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/01/2021	2,286.1909	09/14/2021	2,241.1000	SALE	(74,470)	(74,470)			100/100	50
ESZ1	22	4,904,882	FUTURE S&P500 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9837	10/01/2021	4,313.9432	SALE	(159,591)	(159,591)			100/100	50
MFSZ1	4	474,502	FUTURE MSCI EAFE INDEX DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	ICE	5493004R83R1LVX2IL36	09/14/2021	2,372.5123	10/01/2021	2,259.8250	SALE	(22,546)	(22,546)			100/100	50
RTYZ1	46	5,142,010	FUTURE RUSSELL 2000 EMINI CME DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,235.6565	10/01/2021	2,219.7065	SALE	(36,782)	(36,782)			100/100	50
ESZ1	9	2,006,543	FUTURE S&P500 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9837	11/01/2021	4,602.7500	SALE	64,676	64,676			100/100	50
FAZ1	2	539,295	FUTURE S&P MID 400 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,696.4733	11/01/2021	2,843.7000	SALE	29,441	29,441			100/100	100
FAZ1	1	269,647	FUTURE S&P MID 400 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,696.4733	12/01/2021	2,758.8000	SALE	6,231	6,231			100/100	100
MFSZ1	7	830,379	FUTURE MSCI EAFE INDEX DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	ICE	5493004R83R1LVX2IL36	09/14/2021	2,372.5123	12/01/2021	2,264.4000	SALE	(37,854)	(37,854)			100/100	50
ESZ1	566	126,189,238	FUTURE S&P500 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9837	12/10/2021	4,667.0000	SALE	5,885,668	5,885,668			100/100	50
ESZ1	21	4,872,525	FUTURE S&P500 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	12/01/2021	4,640.5000	12/10/2021	4,667.0000	SALE	27,781	27,781			100/100	50
FAZ1	113	30,470,148	FUTURE S&P MID 400 EMINI DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,696.4733	12/10/2021	2,776.2000	SALE	900,674	900,674			100/100	100
MFSZ1	208	24,674,128	FUTURE MSCI EAFE INDEX DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	ICE	5493004R83R1LVX2IL36	09/14/2021	2,372.5123	12/10/2021	2,296.7642	SALE	(788,228)	(788,228)			100/100	50
MFSZ1	4	471,720	FUTURE MSCI EAFE INDEX DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	ICE	5493004R83R1LVX2IL36	11/01/2021	2,358.6000	12/10/2021	2,296.7642	SALE	(12,376)	(12,376)			100/100	50
RTYZ1	433	48,401,963	FUTURE RUSSELL 2000 EMINI CME DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,235.6565	12/10/2021	2,218.4000	SALE	(374,516)	(374,516)			100/100	50
RTYZ1	4	470,840	FUTURE RUSSELL 2000 EMINI CME DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	11/01/2021	2,354.2000	12/10/2021	2,218.4000	SALE	(27,168)	(27,168)			100/100	50
RTYZ1	24	2,688,735	FUTURE RUSSELL 2000 EMINI CME DEC 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	12/01/2021	2,240.6125	12/10/2021	2,218.4000	SALE	(26,706)	(26,706)			100/100	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														45,954,505	40,485,250			XXX	XXX
FVH1	40	40,000	FUTURE US 5YR NOTE MAR 21	FUTURE US 5YR NOTE MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/20/2020	125.9117	01/04/2021	126.1875	SALE	10,951	857				1,000
FVH1	20	20,000	FUTURE US 5YR NOTE MAR 21	FUTURE US 5YR NOTE MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/20/2020	125.9117	02/24/2021	125.2368	SALE	(13,537)	(18,584)				1,000
FVM1	80	80,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	124.2109	03/24/2021	123.9361	SALE	(22,146)	(22,146)				1,000
FVM1	80	80,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	124.3285	03/24/2021	123.9361	SALE	(31,554)	(31,554)				1,000
FVM1	90	90,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	123.8622	03/24/2021	123.9361	SALE	6,470	6,470				1,000
FVM1	115	115,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/26/2021	124.0543	03/24/2021	123.9361	SALE	(13,828)	(13,828)				1,000
TUH1	80	160,000	FUTURE US 2YR NOTE MAR 21	FUTURE US 2YR NOTE MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/20/2020	110.3861	02/24/2021	110.4751	SALE	14,087	(2,267)				2,000
TUH1	150	300,000	FUTURE US 2YR NOTE MAR 21	FUTURE US 2YR NOTE MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	11/20/2020	110.3861	02/24/2021	110.4751	SALE	26,413	(4,250)				2,000
TYM1	18	18,000	FUTURE US 10YR NOTE JUN 21	FUTURE US 10YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/01/2021	133.4927	03/24/2021	131.9219	SALE	(28,311)	(28,311)				1,000
WNH1	21	21,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	02/03/2021	202.3620	SALE	(115,206)	(115,206)				1,000
WNH1	5	5,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	01/28/2021	206.7813	SALE	(5,334)	(5,334)				1,000
WNH1	11	11,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	01/26/2021	207.7813	SALE	(734)	(734)				1,000
WNH1	13	13,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	01/25/2021	207.3125	SALE	(6,961)	(6,961)				1,000
WNH1	5	5,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	01/28/2021	205.5625	SALE	(11,427)	(11,427)				1,000
WNH1	7	7,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	01/25/2021	207.3125	SALE	(3,748)	(3,748)				1,000
WNH1	7	7,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	01/26/2021	207.7813	SALE	(467)	(467)				1,000
WNH1	2	2,000	FUTURE US ULTRA T-BOND MAR 21	FUTURE US ULTRA T-BOND MAR 21 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	01/06/2021	207.8457	01/28/2021	206.7813	SALE	(2,133)	(2,133)				1,000
WNM1	135	135,000	FUTURE US ULTRA T-BOND JUN 21	FUTURE US ULTRA T-BOND JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/26/2021	187.7034	03/05/2021	186.6076	SALE	(148,232)	(148,232)				1,000
FVM1	20	20,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	123.8622	05/12/2021	124.0313	SALE	3,341	3,341				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVM1	20	20,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	124.8677	05/12/2021	124.0313	SALE	(16,770)	(16,770)				1,000
FVM1	15	15,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	124.2109	05/12/2021	124.0313	SALE	(2,725)	(2,725)				1,000
FVM1	15	15,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	124.3285	05/12/2021	124.0313	SALE	(4,489)	(4,489)				1,000
FVM1	125	125,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/07/2021	123.8027	05/26/2021	124.4255	SALE	77,596	77,596				1,000
FVM1	200	200,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/07/2021	123.8027	05/11/2021	124.2734	SALE	93,751	93,751				1,000
FVM1	75	75,000	FUTURE US 5YR NOTE JUN 21	FUTURE US 5YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	04/07/2021	123.8027	04/30/2021	123.9609	SALE	11,716	11,716				1,000
FVU1	31	31,000	FUTURE US 5YR NOTE SEP 21	FUTURE US 5YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	123.8739	06/03/2021	123.6938	SALE	(5,646)	(5,646)				1,000
FVU1	31	31,000	FUTURE US 5YR NOTE SEP 21	FUTURE US 5YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	123.8739	06/03/2021	123.6737	SALE	(6,267)	(6,267)				1,000
FVU1	63	63,000	FUTURE US 5YR NOTE SEP 21	FUTURE US 5YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	123.8739	06/03/2021	123.6352	SALE	(15,168)	(15,168)				1,000
FVU1	125	125,000	FUTURE US 5YR NOTE SEP 21	FUTURE US 5YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/04/2021	123.7306	06/10/2021	124.0469	SALE	39,279	39,279				1,000
FVU1	100	100,000	FUTURE US 5YR NOTE SEP 21	FUTURE US 5YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/10/2021	124.0156	06/16/2021	123.2734	SALE	(74,414)	(74,414)				1,000
FVU1	25	25,000	FUTURE US 5YR NOTE SEP 21	FUTURE US 5YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/10/2021	124.0156	06/16/2021	123.2813	SALE	(18,408)	(18,408)				1,000
TUM1	80	160,000	FUTURE US 2YR NOTE JUN 21	FUTURE US 2YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	110.4586	05/26/2021	110.4330	SALE	(4,248)	(4,248)				2,000
TUM1	150	300,000	FUTURE US 2YR NOTE JUN 21	FUTURE US 2YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	110.4586	05/26/2021	110.4330	SALE	(7,965)	(7,965)				2,000
TUM1	50	100,000	FUTURE US 2YR NOTE JUN 21	FUTURE US 2YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2021	110.3750	05/26/2021	110.4330	SALE	5,702	5,702				2,000
TYM1	470	470,000	FUTURE US 10YR NOTE JUN 21	FUTURE US 10YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	132.5000	05/19/2021	132.4531	SALE	(22,971)	(22,971)				1,000
TYM1	1,605	1,605,000	FUTURE US 10YR NOTE JUN 21	FUTURE US 10YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	132.5000	05/12/2021	132.0742	SALE	(686,569)	(686,569)				1,000
TYM1	380	380,000	FUTURE US 10YR NOTE JUN 21	FUTURE US 10YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/26/2021	132.3702	05/19/2021	132.4531	SALE	30,740	30,740				1,000
TYM1	755	755,000	FUTURE US 10YR NOTE JUN 21	FUTURE US 10YR NOTE JUN 21 attached to Cash Security-TREASURY NOTE		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/04/2021	132.4219	05/19/2021	132.4531	SALE	22,084	22,084				1,000
TYU1	10	10,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/07/2021	133.6719	07/19/2021	134.6563	SALE	9,820	9,820				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYU1	57	57,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3438	07/19/2021	134.6563	SALE	74,701	74,701				1,000
TYU1	5	5,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/07/2021	133.6719	07/22/2021	134.2344	SALE	2,801	2,801				1,000
TYU1	29	29,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3594	07/22/2021	134.2344	SALE	25,306	25,306				1,000
TYU1	28	28,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3594	07/27/2021	134.4688	SALE	31,007	31,007				1,000
TYU1	5	5,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3438	07/27/2021	134.4688	SALE	5,613	5,613				1,000
TYU1	31	31,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3594	08/02/2021	135.0000	SALE	50,797	50,797				1,000
TYU1	10	10,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3438	08/02/2021	135.0000	SALE	16,539	16,539				1,000
TYU1	5	5,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3594	08/02/2021	135.0000	SALE	8,191	8,191				1,000
TUU1	200	400,000	FUTURE US 2YR NOTE SEP 21	FUTURE US 2YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	110.3645	08/27/2021	110.3009	SALE	(25,853)	(25,853)				2,000
TUU1	80	160,000	FUTURE US 2YR NOTE SEP 21	FUTURE US 2YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	110.3645	08/27/2021	110.3009	SALE	(10,341)	(10,341)				2,000
TYU1	15	15,000	FUTURE US 10YR NOTE SEP 21	FUTURE US 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	07/14/2021	133.3594	08/27/2021	133.8167	SALE	6,837	6,837				1,000
UXYU1	91	91,000	FUTURE US ULTRA 10YR NOTE SEP 21	FUTURE US ULTRA 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/17/2021	150.5096	08/27/2021	149.7140	SALE	(72,653)	(72,653)				1,000
UXYU1	30	30,000	FUTURE US ULTRA 10YR NOTE SEP 21	FUTURE US ULTRA 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/17/2021	150.5096	08/27/2021	149.7140	SALE	(23,951)	(23,951)				1,000
UXYU1	59	59,000	FUTURE US ULTRA 10YR NOTE SEP 21	FUTURE US ULTRA 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/18/2021	150.2432	08/27/2021	149.7140	SALE	(31,385)	(31,385)				1,000
UXYU1	20	20,000	FUTURE US ULTRA 10YR NOTE SEP 21	FUTURE US ULTRA 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/18/2021	150.2432	08/27/2021	149.7140	SALE	(10,639)	(10,639)				1,000
UXYU1	10	10,000	FUTURE US ULTRA 10YR NOTE SEP 21	FUTURE US ULTRA 10YR NOTE SEP 21 attached to Cash Security-TREASURY NOTE		Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2021	150.0625	08/27/2021	149.7117	SALE	(3,523)	(3,523)				1,000
MESU1	1,300	79,963,425	FUTURE MSCI EMER MKT INDEX (ICE) SEP 21	FUTURE MSCI EMER MKT INDEX (ICE) SEP 21 attached to Cash Security-TREASURY NOTE		Equity/Index	09/17/2021	ICE 5493004R83R1LVX2IL36	08/19/2021	1,230.2065	08/31/2021	1,299.9568	SALE	4,529,904	4,529,904				50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYZ1	10	10,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	147.8555	09/03/2021	148.1406	SALE	2,828	2,828				1,000
UXYZ1	50	50,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	147.8582	09/03/2021	148.1406	SALE	14,005	14,005				1,000
UXYZ1	150	150,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	147.8582	09/03/2021	148.1406	SALE	42,014	42,014				1,000
TUZ1	40	80,000	FUTURE US 2YR NOTE DEC 21	FUTURE US 2YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	110.1437	10/01/2021	110.0781	SALE	(5,303)	(5,303)				2,000
UXYZ1	17	17,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/03/2021	147.8398	10/01/2021	146.0625	SALE	(30,255)	(30,255)				1,000
UXYZ1	12	12,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	148.1094	10/01/2021	146.0625	SALE	(24,591)	(24,591)				1,000
UXYZ1	8	8,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	147.7556	10/01/2021	146.0625	SALE	(13,564)	(13,564)				1,000
UXYZ1	5	5,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2021	147.8750	10/01/2021	146.0625	SALE	(9,074)	(9,074)				1,000
UXYZ1	10	10,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2021	147.8750	10/05/2021	145.1719	SALE	(27,046)	(27,046)				1,000
TUZ1	20	40,000	FUTURE US 2YR NOTE DEC 21	FUTURE US 2YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	110.1437	10/12/2021	109.8750	SALE	(10,795)	(10,795)				2,000
TUZ1	20	40,000	FUTURE US 2YR NOTE DEC 21	FUTURE US 2YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	110.1437	10/21/2021	109.6641	SALE	(19,214)	(19,214)				2,000
TUZ1	150	300,000	FUTURE US 2YR NOTE DEC 21	FUTURE US 2YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	110.1437	11/02/2021	109.7286	SALE	(124,818)	(124,818)				2,000
TUZ1	50	100,000	FUTURE US 2YR NOTE DEC 21	FUTURE US 2YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	110.1437	11/19/2021	109.7461	SALE	(39,856)	(39,856)				2,000
TYZ1	15	15,000	FUTURE US 10YR NOTE DEC 21	FUTURE US 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2229	11/19/2021	131.1188	SALE	(31,593)	(31,593)				1,000
UXYZ1	53	53,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/03/2021	147.8398	11/19/2021	145.7763	SALE	(109,476)	(109,476)				1,000
UXYZ1	27	27,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/09/2021	147.7556	11/19/2021	145.7763	SALE	(53,497)	(53,497)				1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYZ1	41	41,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/09/2021	148.1094	11/19/2021	145.7763	SALE	(95,740)	(95,740)				1,000
UXYZ1	25	25,000	FUTURE US ULTRA 10YR NOTE DEC 21	FUTURE US ULTRA 10YR NOTE DEC 21 attached to Cash Security-TREASURY NOTE		Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/02/2021	145.3125	11/19/2021	145.7763	SALE	11,544	11,544				1,000
WNH2	775	775,000	FUTURE US ULTRA T-BOND MAR 22	FUTURE US ULTRA T-BOND MAR 22 attached to Cash Security-TREASURY NOTE		Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/19/2021	196.3846	12/10/2021	197.1890	SALE	621,726	621,726				1,000
TUH2	50	100,000	FUTURE US 2YR NOTE MAR 22	FUTURE US 2YR NOTE MAR 22 attached to Cash Security-TREASURY NOTE		Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/19/2021	109.4182	12/30/2021	109.0625	SALE	(35,664)	(35,664)				2,000
1549999999. Subtotal - Long Futures - Replication															3,717,672	3,655,514			XXX	XXX
1579999999. Subtotal - Long Futures															49,672,176	44,140,764			XXX	XXX
RTYH1	180	17,194,163	FUTURE RUSSELL 2000 EMINI CME MAR 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/19/2021	CME	LCZ7XYGSLJUHFXXNXD88	12/14/2020	1,910.4625	02/10/2021	2,297.7872	SALE	(3,486,302)	(2,907,265)			0002	50
TYH1	29	29,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/20/2020	138.0608	02/24/2021	135.0000	SALE	88,705	89,208			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/20/2020	138.0608	02/18/2021	135.8438	SALE	66,453	66,973			0001	1,000
TYH1	1	1,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/31/2020	138.0625	02/24/2021	135.0000	SALE	3,061	3,076			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/31/2020	138.0625	02/24/2021	135.0781	SALE	89,471	89,940			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/31/2020	138.0625	02/24/2021	135.1250	SALE	88,065	88,534			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/31/2020	138.0625	02/24/2021	135.0938	SALE	89,003	89,471			0001	1,000
TYH1	9	9,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/31/2020	138.0625	02/24/2021	135.1406	SALE	26,279	26,420			0001	1,000
TYH1	11	11,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/05/2021	136.5677	02/24/2021	135.1406	SALE	15,676	15,676			0001	1,000
TYH1	64	64,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/05/2021	136.5677	02/25/2021	134.3120	SALE	144,235	144,235			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/16/2021	136.1250	02/25/2021	134.3120	SALE	54,329	54,329			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/16/2021	135.7969	02/25/2021	134.3120	SALE	44,485	44,485			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/16/2021	136.1563	02/25/2021	134.3120	SALE	55,267	55,267			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/16/2021	136.0781	02/25/2021	134.3120	SALE	52,923	52,923			0001	1,000
TYH1	30	30,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/20/2020	138.0608	02/24/2021	135.2150	SALE	85,314	85,834			0001	1,000
TYH1	450	450,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/20/2020	138.0608	02/24/2021	135.2150	SALE	1,279,709	1,287,510			0001	1,000
TYH1	50	50,000	FUTURE US 10YR NOTE MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/31/2020	138.0625	02/24/2021	135.2150	SALE	142,275	143,057			0001	1,000
TYM1	70	70,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/25/2021	133.2105	02/26/2021	132.8846	SALE	22,670	22,670			0001	1,000
TYM1	60	60,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/25/2021	133.2105	02/26/2021	132.9531	SALE	15,321	15,321			0001	1,000
TYM1	60	60,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/24/2021	134.1233	02/26/2021	132.8846	SALE	74,207	74,207			0001	1,000
TYM1	20	20,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/24/2021	134.1233	02/26/2021	132.8906	SALE	24,614	24,614			0001	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
WNH1	16	16,000	FUTURE US ULTRA T-BOND MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/20/2020	217.1336	01/06/2021	207.8457	SALE	148,570	91,433			0001	1,000
WNH1	1	1,000	FUTURE US ULTRA T-BOND MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/28/2021	206.7813	02/17/2021	197.0313	SALE	9,748	9,748			0001	1,000
WNH1	2	2,000	FUTURE US ULTRA T-BOND MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/28/2021	205.5625	02/17/2021	197.0313	SALE	17,058	17,058			0001	1,000
WNH1	1	1,000	FUTURE US ULTRA T-BOND MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	01/28/2021	205.5625	02/17/2021	197.1563	SALE	8,404	8,404			0001	1,000
WNH1	2	2,000	FUTURE US ULTRA T-BOND MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/03/2021	202.3620	02/17/2021	197.1563	SALE	10,407	10,407			0001	1,000
WNH1	3	3,000	FUTURE US ULTRA T-BOND MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/03/2021	202.3620	02/17/2021	197.1875	SALE	15,517	15,517			0001	1,000
WNH1	11	11,000	FUTURE US ULTRA T-BOND MAR 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/03/2021	202.3620	02/24/2021	190.2791	SALE	132,887	132,887			0001	1,000
ESM1	240	50,103,313	FUTURE S&P500 EMINI JUN 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/18/2021	CME	LCZ7XYGSLJUHFXXNXD88	05/05/2021	4,175.2760	06/15/2021	4,254.7000	SALE	(953,476)	(953,476)			0002	50
FVU1	50	50,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/03/2021	123.6250	06/04/2021	123.7297	SALE	(5,337)	(5,337)			0001	1,000
FVU1	50	50,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/03/2021	123.6737	06/04/2021	123.7297	SALE	(2,901)	(2,901)			0001	1,000
FVU1	100	100,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/10/2021	124.0505	06/10/2021	124.0125	SALE	3,602	3,602			0001	1,000
FVU1	34	34,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.3281	06/30/2021	123.4141	SALE	(2,990)	(2,990)			0001	1,000
FVU1	63	63,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/03/2021	123.6252	06/04/2021	123.7297	SALE	(6,710)	(6,710)			0001	1,000
FVU1	187	187,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/03/2021	123.6352	06/04/2021	123.7297	SALE	(18,060)	(18,060)			0001	1,000
FVU1	275	275,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/10/2021	124.0505	06/10/2021	124.0125	SALE	9,906	9,906			0001	1,000
FVU1	55	55,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.4141	06/30/2021	123.4141	SALE	(110)	(110)			0001	1,000
FVU1	150	150,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.2813	06/30/2021	123.4141	SALE	(20,222)	(20,222)			0001	1,000
RTYM1	225	25,093,375	FUTURE RUSSELL 2000 EMINI CME JUN 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/18/2021	CME	LCZ7XYGSLJUHFXXNXD88	05/05/2021	2,230.5222	06/15/2021	2,326.9000	SALE	(1,084,615)	(1,084,615)			0002	50
TYM1	450	450,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/24/2021	134.1233	05/26/2021	132.9362	SALE	533,324	533,324			0001	1,000
TYM1	200	200,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	04/27/2021	132.1719	05/26/2021	132.9688	SALE	(159,849)	(159,849)			0001	1,000
TYM1	54	54,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/25/2021	133.2105	05/26/2021	132.9362	SALE	14,703	14,703			0001	1,000
TYM1	54	54,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	03/24/2021	132.1406	05/26/2021	132.9362	SALE	(43,068)	(43,068)			0001	1,000
UXYM1	45	45,000	FUTURE US ULTRA 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	03/16/2021	145.4688	05/26/2021	146.7866	SALE	(59,427)	(59,427)			0001	1,000
UXYU1	45	45,000	FUTURE US ULTRA 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/26/2021	145.1382	06/17/2021	145.7969	SALE	(29,763)	(29,763)			0001	1,000
WNM1	11	11,000	FUTURE US ULTRA T-BOND JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	02/24/2021	188.6020	05/26/2021	187.1875	SALE	15,534	15,534			0001	1,000
FVU1	65	65,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.3281	07/02/2021	123.4159	SALE	(5,833)	(5,833)			0001	1,000
FVU1	70	70,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.4141	07/02/2021	123.4141	SALE	(140)	(140)			0001	1,000
FVU1	100	100,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/17/2021	123.2656	07/02/2021	123.4141	SALE	(15,044)	(15,044)			0001	1,000
FVU1	30	30,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/02/2021	123.3438	07/02/2021	123.4141	SALE	(2,169)	(2,169)			0001	1,000
TYU1	30	30,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0464	07/07/2021	133.6563	SALE	(48,355)	(48,355)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYU1	50	50,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0464	07/08/2021	133.8750	SALE	(91,529)	(91,529)			0001	1,000
TYU1	28	28,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0464	07/14/2021	133.3594	SALE	(36,817)	(36,817)			0001	1,000
FVU1	33	33,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/02/2021	123.3438	07/26/2021	124.3047	SALE	(31,775)	(31,775)			0001	1,000
FVU1	69	69,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.3281	08/27/2021	124.0284	SALE	(48,451)	(48,451)			0001	1,000
FVU1	65	65,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/02/2021	123.3438	08/27/2021	124.0284	SALE	(44,627)	(44,627)			0001	1,000
FVU1	137	137,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/02/2021	123.3438	08/27/2021	124.0284	SALE	(94,060)	(94,060)			0001	1,000
TYU1	450	450,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0464	08/27/2021	133.8891	SALE	(830,091)	(830,091)			0001	1,000
TYU1	200	200,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0797	08/27/2021	133.8891	SALE	(362,174)	(362,174)			0001	1,000
TYU1	3,725	3,725,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/19/2021	134.3937	08/27/2021	133.8891	SALE	1,874,161	1,874,161			0001	1,000
TYU1	750	750,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/20/2021	135.1094	08/27/2021	133.8891	SALE	914,085	914,085			0001	1,000
TYU1	750	750,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	07/27/2021	134.4531	08/27/2021	133.8891	SALE	421,898	421,898			0001	1,000
TYU1	375	375,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/02/2021	134.7583	08/27/2021	133.8891	SALE	325,402	325,402			0001	1,000
TYU1	28	28,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/02/2021	135.0781	08/27/2021	133.8891	SALE	33,237	33,237			0001	1,000
UXYU1	1,675	1,675,000	FUTURE US ULTRA 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/02/2021	151.1312	08/27/2021	149.7048	SALE	2,386,681	2,386,681			0001	1,000
WNU1	11	11,000	FUTURE US ULTRA T-BOND SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	05/26/2021	185.5938	08/27/2021	198.9666	SALE	(147,127)	(147,127)			0001	1,000
TYZ1	500	500,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	09/07/2021	133.0000	SALE	143,358	143,358			0001	1,000
TYZ1	400	400,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	09/07/2021	132.9531	SALE	133,436	133,436			0001	1,000
TYZ1	1,000	1,000,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	09/07/2021	132.9641	SALE	322,654	322,654			0001	1,000
FVZ1	30	30,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	123.5519	09/10/2021	123.5469	SALE	91	91			0001	1,000
ESU1	240	50,938,428	FUTURE S&P500 EMINI SEP 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	4,244.8690	09/14/2021	4,468.9000	SALE	(2,688,761)	(2,688,761)			0002	50
ESU1	925	203,486,900	FUTURE S&P500 EMINI SEP 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	08/04/2021	4,399.7168	09/14/2021	4,468.9000	SALE	(3,201,224)	(3,201,224)			0002	50
FVZ1	134	134,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	123.5519	09/14/2021	123.6016	SALE	(6,928)	(6,928)			0001	1,000
FVZ1	16	16,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	09/14/2021	123.6016	SALE	(1,282)	(1,282)			0001	1,000
FVZ1	107	107,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	123.5519	09/14/2021	123.6016	SALE	(5,532)	(5,532)			0001	1,000
FVZ1	393	393,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	09/14/2021	123.6016	SALE	(31,489)	(31,489)			0001	1,000
FVZ1	30	30,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	09/14/2021	123.6484	SALE	(3,809)	(3,809)			0001	1,000
RTYU1	225	26,133,726	FUTURE RUSSELL 2000 EMINI CME SEP 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,322.9979	09/14/2021	2,241.1000	SALE	920,986	920,986			0002	50
RTYU1	440	49,725,860	FUTURE RUSSELL 2000 EMINI CME SEP 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/08/2021	2,260.2664	09/14/2021	2,241.1000	SALE	420,947	420,947			0002	50
RTYZ1	440	49,183,051	FUTURE RUSSELL 2000 EMINI CME DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,235.5932	09/20/2021	2,168.0405	SALE	1,484,995	1,484,995			0002	50
TYZ1	1,550	1,550,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	09/23/2021	132.4375	SALE	1,317,603	1,317,603			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYZ1	200	200,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	09/29/2021	131.6250	SALE	332,513	332,513			0001	1,000
FVZ1	500	500,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/16/2021	123.4496	09/30/2021	122.8516	SALE	297,888	297,888			0001	1,000
FVZ1	500	500,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/16/2021	123.4496	09/30/2021	122.8553	SALE	296,021	296,021			0001	1,000
FVZ1	500	500,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/16/2021	123.4496	09/30/2021	122.8594	SALE	293,982	293,982			0001	1,000
FVZ1	500	500,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/16/2021	123.4496	09/30/2021	122.8516	SALE	297,888	297,888			0001	1,000
RTYZ1	225	25,150,424	FUTURE RUSSELL 2000 EMINI CME DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	2,235.5932	09/30/2021	2,203.0618	SALE	365,383	365,383			0002	50
UXYZ1	1,675	1,675,000	FUTURE US ULTRA 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	147.8412	09/30/2021	145.4160	SALE	4,059,641	4,059,641			0001	1,000
ESZ1	460	102,555,496	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9346	10/01/2021	4,351.5000	SALE	2,469,777	2,469,777			0002	50
FVZ1	100	100,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	10/01/2021	123.0625	SALE	45,952	45,952			0001	1,000
WNZ1	11	11,000	FUTURE US ULTRA T-BOND DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	197.2088	10/01/2021	193.0938	SALE	45,248	45,248			0001	1,000
UXYZ1	20	20,000	FUTURE US ULTRA 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/08/2021	144.3477	10/13/2021	144.6406	SALE	(5,890)	(5,890)			0001	1,000
UXYZ1	8	8,000	FUTURE US ULTRA 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/08/2021	144.3516	10/13/2021	144.6563	SALE	(2,450)	(2,450)			0001	1,000
UXYZ1	6	6,000	FUTURE US ULTRA 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/08/2021	144.3516	10/13/2021	145.1875	SALE	(5,025)	(5,025)			0001	1,000
UXYZ1	20	20,000	FUTURE US ULTRA 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/08/2021	144.3477	10/13/2021	145.2188	SALE	(17,452)	(17,452)			0001	1,000
TYZ1	350	350,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	10/14/2021	131.4844	SALE	631,117	631,117			0001	1,000
ESZ1	450	100,326,028	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9346	10/18/2021	4,476.0489	SALE	(386,264)	(386,264)			0002	50
TYZ1	700	700,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	10/18/2021	130.7344	SALE	1,786,639	1,786,639			0001	1,000
ESZ1	255	56,851,416	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/14/2021	4,458.9346	10/19/2021	4,508.2158	SALE	(629,011)	(629,011)			0002	50
ESZ1	225	49,541,150	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	09/23/2021	4,403.6578	10/19/2021	4,508.2158	SALE	(1,176,874)	(1,176,874)			0002	50
ESZ1	405	88,032,077	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	10/05/2021	4,347.2630	10/19/2021	4,508.2158	SALE	(3,260,367)	(3,260,367)			0002	50
TYZ1	1,450	1,450,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	10/19/2021	130.5851	SALE	3,918,533	3,918,533			0001	1,000
ESZ1	55	11,954,973	FUTURE S&P500 EMINI DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	CME	LCZ7XYGSLJUHFXXNXD88	10/05/2021	4,347.2630	10/21/2021	4,536.5000	SALE	(520,547)	(520,547)			0002	50
MESZ1	110	6,720,356	FUTURE MSCI EMER MKT INDEX (ICE) DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	ICE	5493004R83R1LVX2IL36	10/06/2021	1,221.8829	10/21/2021	1,292.3909	SALE	(388,121)	(388,121)			0002	50
WNZ1	100	100,000	FUTURE US ULTRA T-BOND DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/13/2021	192.8978	10/21/2021	189.8438	SALE	305,162	305,162			0001	1,000
WNZ1	50	50,000	FUTURE US ULTRA T-BOND DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/13/2021	192.8978	10/21/2021	189.6563	SALE	161,956	161,956			0001	1,000
MESZ1	300	18,328,244	FUTURE MSCI EMER MKT INDEX (ICE) DEC 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2021	ICE	5493004R83R1LVX2IL36	10/06/2021	1,221.8829	10/26/2021	1,298.1823	SALE	(1,145,382)	(1,145,382)			0002	50
WNZ1	110	110,000	FUTURE US ULTRA T-BOND DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/13/2021	192.8978	10/26/2021	191.5114	SALE	152,240	152,240			0001	1,000
UXYZ1	40	40,000	FUTURE US ULTRA 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/08/2021	144.3477	10/29/2021	145.2086	SALE	(34,498)	(34,498)			0001	1,000
FVZ1	34	34,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	11/02/2021	122.0182	SALE	51,113	51,113			0001	1,000
FVZ1	70	70,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4727	11/02/2021	122.0182	SALE	101,679	101,679			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVZ1	60	60,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4844	11/02/2021	122.0182	SALE	87,856	87,856			0001	1,000
FVZ1	13	13,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/07/2021	122.6827	11/02/2021	122.0182	SALE	8,614	8,614			0001	1,000
UXYZ1	6	6,000	FUTURE US ULTRA 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/08/2021	144.3516	11/02/2021	145.3125	SALE	(5,778)	(5,778)			0001	1,000
FVZ1	77	77,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/14/2021	123.5234	11/04/2021	122.2188	SALE	100,313	100,313			0001	1,000
FVZ1	173	173,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4722	11/04/2021	122.2188	SALE	216,519	216,519			0001	1,000
FVZ1	50	50,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4722	11/05/2021	122.3047	SALE	58,281	58,281			0001	1,000
FVZ1	2	2,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4722	11/05/2021	122.3516	SALE	2,237	2,237			0001	1,000
FVZ1	58	58,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4731	11/05/2021	122.3516	SALE	64,937	64,937			0001	1,000
FVZ1	80	80,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4731	11/05/2021	122.3672	SALE	88,291	88,291			0001	1,000
FVZ1	87	87,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/21/2021	123.4731	11/05/2021	122.4063	SALE	92,618	92,618			0001	1,000
FVZ1	35	35,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/15/2021	121.4063	11/19/2021	121.8151	SALE	(14,377)	(14,377)			0001	1,000
FVZ1	35	35,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/15/2021	121.4141	11/19/2021	121.8151	SALE	(14,104)	(14,104)			0001	1,000
FVZ1	250	250,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/15/2021	121.4063	11/19/2021	121.8151	SALE	(102,694)	(102,694)			0001	1,000
FVZ1	250	250,000	FUTURE US 5YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/15/2021	121.4141	11/19/2021	121.8151	SALE	(100,740)	(100,740)			0001	1,000
TYZ1	100	100,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	11/19/2021	131.0481	SALE	223,896	223,896			0001	1,000
TYZ1	28	28,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	08/27/2021	133.2891	11/19/2021	131.0481	SALE	62,691	62,691			0001	1,000
TYZ1	300	300,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/14/2021	133.5844	11/19/2021	131.0481	SALE	760,274	760,274			0001	1,000
TYZ1	300	300,000	FUTURE US 10YR NOTE DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	09/09/2021	133.5313	11/19/2021	131.0481	SALE	744,336	744,336			0001	1,000
WNZ1	80	80,000	FUTURE US ULTRA T-BOND DEC 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/21/2021	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	10/14/2021	193.5406	11/19/2021	196.9714	SALE	(274,631)	(274,631)			0001	1,000
FVH2	940	940,000	FUTURE US 5YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/19/2021	121.2314	12/17/2021	121.3318	SALE	(96,459)	(96,459)			0001	1,000
TUH2	350	700,000	FUTURE US 2YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/31/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	12/09/2021	109.0399	12/17/2021	109.2227	SALE	(128,712)	(128,712)			0001	2,000
TYH2	575	575,000	FUTURE US 10YR NOTE MAR 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	03/22/2022	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/19/2021	130.2656	12/17/2021	131.2656	SALE	(576,388)	(576,388)			0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other															9,749,040	10,282,628			XXX	XXX
1649999999. Subtotal - Short Futures															9,749,040	10,282,628			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																			XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															45,954,505	40,485,250			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX
1709999999. Subtotal - Hedging Other															9,749,040	10,282,628			XXX	XXX
1719999999. Subtotal - Replication															3,717,672	3,655,514			XXX	XXX
1729999999. Subtotal - Income Generation																			XXX	XXX
1739999999. Subtotal - Other																			XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX	XXX
1759999999 - Totals															59,421,217	54,423,393			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		6,137,642		6,137,642	7,371,249	(2,962,715)	7,371,249	57,332,833	57,332,833
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y				(168,851)			(168,851)			
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	9,650,000		10,684,240	(1,964,090)		10,684,240	(1,964,090)		1,136,790	206,940
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Y	Y				(503,264)			(503,264)		7,374	
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y				(297,186)			(297,186)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	7,310,000		8,090,089	(1,256,250)		8,090,089	(1,256,250)		897,377	421,216
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	190,000		3,849,982	(4,570,622)		3,864,806	(4,557,606)		5,365,076	4,454,436
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y				(557,429)			(557,429)			
0299999999. Total NAIC 1 Designation			17,150,000		22,624,312	(9,317,691)		22,639,136	(9,304,675)		7,406,617	5,082,593
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			3,330,796		5,062,530	(2,742,090)		6,073,250	(2,742,090)	364	250,000,000	248,989,644
0999999999 - Gross Totals			20,480,796		33,824,484	(12,059,781)	6,137,642	36,083,634	(15,009,479)	7,371,613	314,739,450	311,405,070
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					33,824,484	(12,059,781)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	817,733	817,733	817,733		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	390,000	390,000	390,000		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	610,000	610,000	610,000		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D80TS2G29	Cash		CASH	4,246,712	4,246,712	4,246,712		I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZW-3	TREASURY NOTE	7,286,423	7,500,000	7,500,856	06/30/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6R-6	TREASURY NOTE	9,552,429	9,250,000	9,689,982	04/30/2024	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-K7-4	TREASURY NOTE	9,281,952	9,000,000	9,537,217	08/15/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZD-5	TREASURY NOTE	4,001,564	4,000,000	4,016,376	03/15/2023	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AZ-4	TREASURY NOTE	15,031,978	15,500,000	15,316,585	11/30/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-CJ-8	TREASURY NOTE	16,238,327	16,500,000	16,637,148	06/30/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AX-9	TREASURY NOTE	7,981,872	8,000,000	7,988,406	11/30/2022	I
0199999999 - Total				75,438,988	75,814,445	76,751,016	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	9,650,000	9,650,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	7,310,000	7,310,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	190,000	190,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D80TS2G29	Cash		CASH	3,330,796	3,330,796	XXX		V
0299999999 - Total				20,480,796	20,480,796	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		11,763,000	11,763,000	01/03/2022
9099999. Total - Cash (Schedule E Part 1 type)				11,763,000	11,763,000	XXX
9999999 - Totals				11,763,000	11,763,000	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (59,505,805) Book/Adjusted Carrying Value $ (59,505,805)
2. Average balance for the year Fair Value $ 17,983,913 Book/Adjusted Carrying Value $ 17,983,913
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
3B	2A ...$	2B ...$	2C ...$				
3C	3A ...$	3B ...$	3C ...$				
3D	4A ...$	4B ...$	4C ...$				
3E	5A ...$	5B ...$	5C ...$				
3F	6 .....$						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
68236B-A3-2	ONE GAS INC			8,999,865	8,999,809	01/03/2022
59157U-A6-7	METLIFE SHORT TERM FUND			49,999,600	49,999,514	01/06/2022
57576K-AC-3	MASSACHUSETTS MUTUAL LIFE INSURANC			24,999,450	24,999,236	01/12/2022
59157U-AQ-3	METLIFE SHORT TERM FUND			1,132,952	1,132,928	01/24/2022
71112K-A6-8	PEOPLES GAS LIGHT AND COKE COMPANY			4,999,892	4,999,910	01/06/2022
7743E3-AB-2	ROCKWELL AUTOMATION INC			1,999,942	1,999,911	01/11/2022
92240F-A3-7	VECTREN UTILITY HOLDINGS INC.			45,999,540	45,999,566	01/03/2022
03040M-AK-3	AMERICAN WATER CAPITAL CORP.			1,999,828	1,999,850	01/19/2022
03040M-A6-4	AMERICAN WATER CAPITAL CORP.			15,108,698	15,108,685	01/06/2022
69372B-AX-8	PACCAR FINANCIAL CORP.			10,999,131	10,999,083	01/31/2022
83549S-A3-6	SONOCO PRODUCTS COMPANY			7,999,900	7,999,933	01/03/2022
03028U-A5-4	AMERICAN TRANSMISSION CO			1,999,980	1,999,978	01/05/2022
63743D-AJ-0	NATIONAL RURAL UTILITIES COOP FINA			6,999,720	6,999,306	01/18/2022
34108B-AJ-4	FLORIDA POWER AND LIGHT CO			49,996,250	49,997,403	01/18/2022
66522U-AE-3	NORTHERN ILLINOIS GAS COMPANY			17,498,565	17,498,547	01/14/2022
03040M-A5-6	AMERICAN WATER CAPITAL CORP.			2,599,956	2,599,960	01/05/2022
03040M-A4-9	AMERICAN WATER CAPITAL CORP.			3,999,948	3,999,947	01/04/2022
57576K-AL-3	MASSACHUSETTS MUTUAL LIFE INSURANC			19,999,220	19,998,918	01/20/2022
68236B-A6-5	ONE GAS INC			3,999,868	3,999,800	01/06/2022
33774L-A4-0	FISERV INC			4,999,900	4,999,925	01/04/2022
95980H-A3-0	WESTERN UNION CO			19,999,750	19,999,833	01/03/2022
74154G-AC-7	PRICOA SHORT TERM FDG LLC			24,999,375	24,999,160	01/12/2022
0556C3-AL-5	BMW US CAPITAL LLC			49,998,050	49,997,625	01/20/2022
05568U-A6-3	BP CAPITAL MARKETS PLC			12,667,747	12,667,613	01/06/2022
82619U-A6-1	SIEMENS CAPITAL CO LLC			49,999,600	49,999,514	01/06/2022
68236B-A4-0	ONE GAS INC			1,499,942	1,499,956	01/04/2022
59157U-A4-2	METLIFE SHORT TERM FUND			9,999,940	9,999,942	01/04/2022
6708K3-A3-7	OGE ENERGY CORPORATION			5,499,929	5,499,884	01/03/2022
06366H-AQ-0	BANK OF MONTREAL CHICAGO			49,997,250	49,996,806	01/24/2022
87513M-AA-6	TAMPA ELECTRIC COMPANY			999,977	999,938	01/10/2022
12705X-A3-4	CABOT CORP			9,999,875	9,999,917	01/03/2022
67021K-A3-3	NSTAR ELECTRIC CO			11,999,964	11,999,920	01/03/2022
92780K-A4-0	VIRGINIA ELECTRIC AND POWER COMPAN			9,999,870	9,999,867	01/04/2022
42786U-AC-9	HERSHEY COMPANY THE			19,999,560	19,999,389	01/12/2022
89119B-AM-8	TORONTO-DOMINION			49,997,950	49,998,056	01/21/2022
97682S-A5-8	WISCONSIN POWER AND LIGHT COMPANY			9,999,900	9,999,833	01/05/2022
14912E-A5-6	CATERPILLAR FINANCIAL SERVICES COR			59,999,520	59,999,533	01/05/2022
64106H-AC-5	NESTLE FINANCE INTERNATIONAL LTD			14,999,685	14,999,649	01/12/2022
71112K-A3-5	PEOPLES GAS LIGHT AND COKE COMPANY			27,449,726	27,449,670	01/03/2022
29447M-AM-3	EQUINOR ASA			59,997,540	59,996,667	01/21/2022
03028U-AB-1	AMERICAN TRANSMISSION CO			34,999,195	34,999,125	01/11/2022
63743D-A5-0	NATIONAL RURAL UTILITIES COOP FINA			2,499,975	2,499,964	01/05/2022
64106H-AK-7	NESTLE FINANCE INTERNATIONAL LTD			44,998,335	44,998,200	01/19/2022
85462D-A5-2	STANLEY WORKS			4,999,930	4,999,944	01/05/2022
34108B-AA-3	FLORIDA POWER AND LIGHT CO			2,999,898	2,999,925	01/10/2022
34961E-A3-9	FORTIVE CORP			14,999,805	14,999,750	01/03/2022
74800K-AB-8	QUEBEC (PROVINCE OF)			12,999,779	12,999,675	01/11/2022
01306N-B2-3	ALBERTA (PROVINCE OF)			9,999,450	9,999,289	02/02/2022
74800K-AL-6	QUEBEC (PROVINCE OF)			6,999,769	6,999,741	01/20/2022
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			4,061,405	4,061,405	12/31/2022
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			203,151,998	203,151,998	12/31/2022
4812A0-36-7	JPMORGAN PRIME CL CAPITAL			285,069,043	285,057,416	12/31/2022
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF			11,763,000	11,763,000	12/31/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				1,425,978,935	1,425,964,410	XXX
9999999 - Totals				1,425,978,935	1,425,964,410	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 589,760,541 Book/Adjusted Carrying Value $ 589,727,239
2. Average balance for the year Fair Value $ 1,257,917,437 Book/Adjusted Carrying Value $ 1,257,926,357

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BNY Mellon	New York, New York		0.010	1,666		27,759,739	XXX
BNY Mellon	New York, New York					8,396,786	XXX
Bank of America, N.A.	New York, New York					(1,045,078,778)	XXX
Citibank, N.A.	New York, New York					17,903	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.050	55	5	19,208,445	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(92,844,483)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					932,620	XXX
Northrim Bank	Anchorage, Alaska		0.400	1,582	308	266,709	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	3,303	313	(1,081,341,058)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	3,303	313	(1,081,341,058)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	30,221	XXX
0599999 Total - Cash		XXX	XXX	3,303	313	(1,081,310,837)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(767,146,039)	4.	April	(877,125,331)	7.	July	(969,747,032)	10. October	(912,817,135)
2.	February	(891,755,615)	5.	May	(861,258,585)	8.	August	(976,800,608)	11. November	(912,832,625)
3.	March	(844,248,259)	6.	June	(887,932,158)	9.	September	(970,098,822)	12. December	(1,081,310,837)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
	ALBERTA (PROVINCE OF)		12/29/2021	0.000	02/02/2022	9,999,289		67
	QUEBEC (PROVINCE OF)		12/08/2021	0.000	01/11/2022	12,999,675		780
	QUEBEC (PROVINCE OF)		12/20/2021	0.000	01/20/2022	6,999,741		163
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						29,998,705		1,010
1099999. Total - All Other Government Bonds						29,998,705		1,010
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	EL DORADO CALIF IRR DIST REV		12/24/2021	0.740	03/01/2022	440,000	1,084	
	EL DORADO CALIF IRR DIST REV		12/24/2021	0.740	03/01/2022	100,000	246	
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						540,000	1,330	
3199999. Total - U.S. Special Revenues Bonds						540,000	1,330	
	ABBOTT LABORATORIES		12/22/2021	2.550	03/15/2022	2,009,320	15,017	(1,134)
	AMERICAN TRANSMISSION CO		12/02/2021	0.000	01/05/2022	1,999,978		167
	AMERICAN TRANSMISSION CO		12/14/2021	0.000	01/11/2022	34,999,125		1,575
	AMERICAN WATER CAPITAL CORP.		12/07/2021	0.000	01/04/2022	3,999,947		444
	AMERICAN WATER CAPITAL CORP.		12/29/2021	0.000	01/05/2022	2,599,960		30
	AMERICAN WATER CAPITAL CORP.		12/07/2021	0.000	01/06/2022	15,108,685		1,607
	AMERICAN WATER CAPITAL CORP.		12/28/2021	0.000	01/19/2022	1,999,850		33
	BP CAPITAL MARKETS PLC		12/23/2021	0.000	01/06/2022	12,667,613		697
	BMW US CAPITAL LLC		12/21/2021	0.000	01/20/2022	49,997,625		1,375
	BANK OF MONTREAL CHICAGO		12/23/2021	0.000	01/24/2022	49,996,806		1,250
	CABOT CORP		12/31/2021	0.000	01/03/2022	9,999,917		42
	CATERPILLAR FINANCIAL SERVICES COR		12/10/2021	0.000	01/05/2022	59,999,533		2,567
	DANSKE BANK A/S		12/21/2021	5.000	01/12/2022	1,547,032	36,265	(1,847)
	EQUINOR ASA		12/22/2021	0.000	01/21/2022	59,996,667		1,667
	FISERV INC		12/30/2021	0.000	01/04/2022	4,999,925		50
	FLORIDA POWER AND LIGHT CO		12/13/2021	0.000	01/10/2022	2,999,925		158
	FLORIDA POWER AND LIGHT CO		12/20/2021	0.000	01/18/2022	49,997,403		1,833
	FORTIVE CORP		12/27/2021	0.000	01/03/2022	14,999,750		625
	HERSHEY COMPANY THE		12/15/2021	0.000	01/12/2022	19,999,389		944
	MASSACHUSETTS MUTUAL LIFE INSURANC		12/15/2021	0.000	01/12/2022	24,999,236		1,181
	MASSACHUSETTS MUTUAL LIFE INSURANC		12/20/2021	0.000	01/20/2022	19,998,918		729
	METLIFE SHORT TERM FUND		12/13/2021	0.000	01/04/2022	9,999,942		369
	METLIFE SHORT TERM FUND		12/07/2021	0.000	01/06/2022	49,999,514		2,431
	METLIFE SHORT TERM FUND		12/20/2021	0.000	01/24/2022	1,132,928		38
	NATIONAL RURAL UTILITIES COOP FINA		12/08/2021	0.000	01/05/2022	2,499,964		217
	NATIONAL RURAL UTILITIES COOP FINA		12/17/2021	0.000	01/18/2022	6,999,306		613
	NESTLE FINANCE INTERNATIONAL LTD		12/13/2021	0.000	01/12/2022	14,999,649		607
	NESTLE FINANCE INTERNATIONAL LTD		12/17/2021	0.000	01/19/2022	44,998,200		1,500
	NORTHERN ILLINOIS GAS COMPANY		12/10/2021	0.000	01/14/2022	17,498,547		2,460
	NSTAR ELECTRIC CO		12/14/2021	0.000	01/03/2022	11,999,920		720
	OGE ENERGY CORPORATION		12/20/2021	0.000	01/03/2022	5,499,884		697
	ONE GAS INC		12/22/2021	0.000	01/03/2022	8,999,809		1,037
	ONE GAS INC		12/31/2021	0.000	01/04/2022	1,499,956		15
	ONE GAS INC		12/30/2021	0.000	01/06/2022	3,999,800		80
	PACCAR FINANCIAL CORP.		12/28/2021	0.000	01/31/2022	10,999,083		122
	PEOPLES GAS LIGHT AND COKE COMPANY		12/27/2021	0.000	01/03/2022	27,449,670		899
	PEOPLES GAS LIGHT AND COKE COMPANY		12/31/2021	0.000	01/06/2022	4,999,910		18
	PRICOA SHORT TERM FDG LLC		12/08/2021	0.000	01/12/2022	24,999,160		1,833
	ROCKWELL AUTOMATION INC		12/09/2021	0.000	01/11/2022	1,999,911		196
	SIEMENS CAPITAL CO LLC		12/07/2021	0.000	01/06/2022	49,999,514		2,431
	SONOCO PRODUCTS COMPANY		12/31/2021	0.000	01/03/2022	7,999,933		33
	STANLEY WORKS		12/30/2021	0.000	01/05/2022	4,999,944		28
	TAMPA ELECTRIC COMPANY		12/29/2021	0.000	01/10/2022	999,938		21
	TORONTO-DOMINION		12/21/2021	0.000	01/21/2022	49,998,056		1,069
	VECTREN UTILITY HOLDINGS INC.		12/30/2021	0.000	01/03/2022	45,999,566		434
	VIRGINIA ELECTRIC AND POWER COMPAN		11/30/2021	0.000	01/04/2022	9,999,867		1,422
	WESTERN UNION CO		12/31/2021	0.000	01/03/2022	19,999,833		83
	WISCONSIN POWER AND LIGHT COMPANY		12/29/2021	0.000	01/05/2022	9,999,833		125
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						895,488,238	51,281	33,490
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						895,488,238	51,281	33,490
4899999. Total - Hybrid Securities								

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						926,026,943	52,611	34,500
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						926,026,943	52,611	34,500
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		12/31/2021	0.030		4,061,405	20	9
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		12/31/2021	0.010		3,835,763	15	37
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,897,168	35	46
09248U-55-1	BLACKROCK TREASURY TRUST		12/29/2020	0.010			1	7
09248U-61-9	TREASURY TEMP FUND		12/16/2020	0.040				8,501
26188J-20-6	DREYFUS CASH MANAGEMENT INST		09/25/2018	0.040				
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		12/30/2021	0.070		285,069,043	15,764	664
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		12/11/2020	0.010				2,845
4812C0-67-0	JPMORGAN US GOVT MM-CP		12/23/2020	0.010				27
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		12/30/2021	0.060		203,151,998	4,652	4,457
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT		12/30/2021	0.030			305	
857492-70-6	STATE STR INSTI US GOVT CL INST		12/30/2020	0.030				72
85749P-10-1	STATE STREET CL INST LIQUID RSV		12/15/2020	0.040				104
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF		12/31/2021	0.000		11,763,000		
8699999. Subtotal - All Other Money Market Mutual Funds						499,984,041	20,721	16,677
	ALLSTATE SHORT TERM POOL LLC		12/31/2021	0.160		1,306,820,039	96,873	35,909
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,306,820,039	96,873	35,909
9999999 - Total Cash Equivalents						2,740,728,191	170,240	87,134

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 540,000	1B ...$	1C ...$	1D ...$ 720,774,558	1E ...$	1F ...$ 2,009,320 1G ...$
1B	2A ...$ 1,547,032	2B ...$ 201,156,032	2C ...$			
1C	3A ...$	3B ...$	3C ...$			
1D	4A ...$	4B ...$	4C ...$			
1E	5A ...$	5B ...$	5C ...$			
1F	6 .....$					

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK	C	PROPERTY & CASUALTY				266,709
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B	WORKERS' COMPENSATION			10,820,486	10,421,770
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PROPERTY & CASUALTY			121,407	116,927
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			211,143	203,352
12. Hawaii HI						
13. Idaho ID	B	PROPERTY & CASUALTY			79,179	76,257
14. Illinois IL	B	PROPERTY & CASUALTY	3,056,776	3,015,028	5,000	5,000
15. Indiana IN	ST	PROPERTY & CASUALTY			110,934	110,934
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	WORKERS' COMPENSATION			184,854	216,865
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ	B	PROPERTY & CASUALTY			126,686	122,011
32. New Mexico NM	B	PROPERTY & CASUALTY			369,501	355,865
33. New York NY	B	PROPERTY & CASUALTY			1,984,746	1,911,505
34. North Carolina NC	B	PROPERTY & CASUALTY			343,108	330,446
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	WORKERS' COMPENSATION			1,314,977	1,359,852
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,056,776	3,015,028	15,672,019	15,497,492
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

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